



# Currency Futures & Options Monthly Statistics

From: 01/03/2010 To: 19/03/2010

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 |        |              | Foreign Exchange Future | 7.68480   | 7.72020                         | 235,244       |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.44200   | 0.47800                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 1.43500   | 1.47000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 2.43500   | 2.47000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 3.43500   | 3.47000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.68600   | 0.72200                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 1.68500   | 1.72000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 2.68500   | 2.72000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 3.68500   | 3.72000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 3.63500   | 3.67000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.53800   | 0.57400                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 1.53500   | 1.57000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 3.53500   | 3.57000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 2.03500   | 2.07000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 3.03500   | 3.07000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 1.38500   | 1.42000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.30   | C            | Foreign Exchange Future | 2.38500   | 2.42000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.30   | C            | Foreign Exchange Future | 3.38500   | 3.42000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 3.58500   | 3.62000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 0.00700   | 0.01100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 0.49000   | 0.52600                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 1.48500   | 1.52000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.20   | C            | Foreign Exchange Future | 2.48500   | 2.52000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.20   | C            | Foreign Exchange Future | 3.48500   | 3.52000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 0.34800   | 0.38400                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 1.33500   | 1.37000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.35   | C            | Foreign Exchange Future | 2.33500   | 2.37000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.35   | C            | Foreign Exchange Future | 3.33500   | 3.37000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 1.08500   | 1.12000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 2.08500   | 2.12000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 3.08500   | 3.12000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 0.26100   | 0.29500                         | 100           |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 1.23500   | 1.27000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 2.23500   | 2.27000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 3.23500   | 3.27000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 0.30400   | 0.33900                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 2.28500   | 2.32000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 3.28500   | 3.32000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 1.18500   | 1.22000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 2.18500   | 2.22000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 3.18500   | 3.22000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 1.13500   | 1.17000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 2.13500   | 2.17000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 3.13500   | 3.17000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 0.08800   | 0.11200                         | 1,097         |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.98500   | 1.02000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.98500   | 2.02000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.98500   | 3.02000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 0.07000   | 0.09100                         | 4,010         |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.93500   | 0.97000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.93500   | 1.97000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.93500   | 2.97000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.63600   | 0.67200                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 1.63500   | 1.67000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 2.63500   | 2.67000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 0.04300   | 0.05800                         | 4,000         |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.83500   | 0.87100                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 1.83500   | 1.87000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 2.83500   | 2.87000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.78500   | 0.82100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 1.78500   | 1.82000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.73500   | 0.77100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 1.73500   | 1.77000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 2.73500   | 2.77000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.58700   | 0.62300                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 1.58500   | 1.62000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 2.58500   | 2.62000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 0.39500   | 0.43000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 1.28500   | 1.32000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 2.78500   | 2.82000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 4.28500   | 4.32000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 1.03500   | 1.07000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 2.53500   | 2.57000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 4.03500   | 4.07000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 0.22000   | 0.25300                         | 8,029         |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 0.18200   | 0.21400                         | 15,890        |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 0.14700   | 0.17700                         | 228           |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 0.11600   | 0.14300                         | 279           |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 0.03300   | 0.04600                         | 5,000         |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 0.01500   | 0.02300                         | 5,000         |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 0.02600   | 0.03700                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 0.02000   | 0.02900                         | 40            |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 0.00900   | 0.01400                         | 279           |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 0.01200   | 0.01800                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 15,890        |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 1             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.44  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 4.08500   | 4.12000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 4.13500   | 4.17000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.98500   | 4.02000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 0.05500   | 0.07300                         | 350           |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.88500   | 0.92100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.88500   | 1.92000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.88500   | 2.92000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.88500   | 3.92000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 3.83500   | 3.87000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 3.78500   | 3.82000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 4.23500   | 4.27000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 4.18500   | 4.22000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.93500   | 3.97000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 3.73500   | 3.77000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 8.26500   | 8.23000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 6.06500   | 6.03000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 8.06500   | 8.03000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 7.81500   | 7.78000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 7.76500   | 7.73000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 8.21500   | 8.18000                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 6.16500   | 6.13000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 8.16500   | 8.13000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 12,000        |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.17000   | 0.15300                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 8.11500   | 8.08000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 8.01500   | 7.98000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 7.86500   | 7.83000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 7.91500   | 7.88000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 3.31500   | 3.28000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.44  | P            | Foreign Exchange Future | 3.75500   | 3.72000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 2.16500   | 2.13000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 4.61500   | 4.58000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 2.06500   | 2.03000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 2.26500   | 2.23000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 2.36500   | 2.33000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 2.46500   | 2.43000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 2.56500   | 2.53000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 2.66500   | 2.63000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 2.76500   | 2.73000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 4.86500   | 4.83000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 1.81500   | 1.78000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 3.41500   | 3.38000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 3.51500   | 3.48000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 3.61500   | 3.58000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 3.71500   | 3.68000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 3.81500   | 3.78000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 3.91500   | 3.88000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 6.01500   | 5.98000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 1.66500   | 1.63000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 3.16500   | 3.13000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 3.26500   | 3.23000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 3.36500   | 3.33000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 3.46500   | 3.43000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 3.56500   | 3.53000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 3.66500   | 3.63000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 3.76500   | 3.73000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 5.86500   | 5.83000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 1.56500   | 1.53000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.06500   | 3.03000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 5.76500   | 5.73000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 1.51500   | 1.48000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.01500   | 2.98000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 3.11500   | 3.08000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 3.21500   | 3.18000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 5.71500   | 5.68000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 1.41500   | 1.38000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 2.91500   | 2.88000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 5.61500   | 5.58000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 3.86500   | 3.83000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 3.96500   | 3.93000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 4.06500   | 4.03000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 4.16500   | 4.13000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 6.26500   | 6.23000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 2.01500   | 1.98000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 4.01500   | 3.98000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 4.11500   | 4.08000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 6.21500   | 6.18000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 4.26500   | 4.23000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 4.36500   | 4.33000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 6.46500   | 6.43000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 2.11500   | 2.08000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 4.21500   | 4.18000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 6.31500   | 6.28000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 1.91500   | 1.88000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 6.11500   | 6.08000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 1.71500   | 1.68000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 1.61500   | 1.58000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 5.81500   | 5.78000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 1.11600   | 1.08100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 2.81500   | 2.78000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 5.51500   | 5.48000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 1.26500   | 1.23100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 2.96500   | 2.93000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 5.66500   | 5.63000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 5.91500   | 5.88000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 1.16500   | 1.13100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 2.86500   | 2.83000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 5.56500   | 5.53000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 1.31500   | 1.28000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 5.96500   | 5.93000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.06600   | 1.03100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 5.46500   | 5.43000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.91600   | 0.88200                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 2.61500   | 2.58000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 2.71500   | 2.68000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 5.31500   | 5.28000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.86600   | 0.83200                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 5.26500   | 5.23000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.76700   | 0.73400                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 5.16500   | 5.13000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.81700   | 0.78300                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 2.51500   | 2.48000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 5.21500   | 5.18000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.42700   | 0.39800                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 2.21500   | 2.18000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 2.31500   | 2.28000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 2.41500   | 2.38000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 4.81500   | 4.78000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.47400   | 0.44400                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.33500   | 0.30900                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 4.71500   | 4.68000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.29100   | 0.26700                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 1.96500   | 1.93000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 4.66500   | 4.63000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.61900   | 0.58700                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.01500   | 4.98000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.38000   | 0.35300                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 4.76500   | 4.73000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.24800   | 0.22600                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.08100   | 0.07300                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 1.76500   | 1.73000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 1.86500   | 1.83000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.06200   | 0.05700                         | 220           |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.04700   | 0.04400                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 4.56500   | 4.53000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 1.46500   | 1.43000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.03500   | 0.03300                         | 200           |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 4.96500   | 4.93000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 7.96500   | 7.93000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 7.71500   | 7.68000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 4.31500   | 4.28000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 4.41500   | 4.38000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 5.41500   | 5.38000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 500           |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 670           |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 1.21500   | 1.18100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 5,000         |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.20800   | 0.18800                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 1.36500   | 1.33000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.13500   | 0.12100                         | 100           |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.10300   | 0.09200                         | 562           |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.01600   | 0.98100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 4.51500   | 4.48000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 5.36500   | 5.33000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.01900   | 0.01900                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.71800   | 0.68500                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.66900   | 0.63600                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 5,110         |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.52200   | 0.49100                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 4.91500   | 4.88000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 6.41500   | 6.38000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 8.41500   | 8.38000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 6.51500   | 6.48000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 8.51500   | 8.48000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 6.61500   | 6.58000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 8.61500   | 8.58000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 6.71500   | 6.68000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 8.71500   | 8.68000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 6.66500   | 6.63000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 8.66500   | 8.63000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 6.86500   | 6.83000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 8.86500   | 8.83000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 6.91500   | 6.88000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 8.91500   | 8.88000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.96600   | 0.93200                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 6.96500   | 6.93000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 8.96500   | 8.93000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 6.76500   | 6.73000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 8.76500   | 8.73000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 4.46500   | 4.43000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 8.46500   | 8.43000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 6.36500   | 6.33000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 8.36500   | 8.33000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 9,671         |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 8.31500   | 8.28000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.57100   | 0.53900                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 6.56500   | 6.53000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 8.56500   | 8.53000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 6.81500   | 6.78000                         | 0             |
| 01/03/2010 | \$ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 8.81500   | 8.78000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 7.81900   | 7.85530                         | 52,737        |
| 01/03/2010 | \$ / R On 14 June 2010  | 8.40   | C            | Foreign Exchange Future | 0.13100   | 0.14100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 4.15   | C            | Foreign Exchange Future | 3.66900   | 3.70500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 4.20   | C            | Foreign Exchange Future | 3.61900   | 3.65500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 10.80  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 10.75  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 5.75   | C            | Foreign Exchange Future | 2.07000   | 2.10700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 4.75   | C            | Foreign Exchange Future | 3.06900   | 3.10500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 7.45   | C            | Foreign Exchange Future | 0.50100   | 0.52900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 6.45   | C            | Foreign Exchange Future | 1.37600   | 1.41200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 5.45   | C            | Foreign Exchange Future | 2.37000   | 2.40600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 4.45   | C            | Foreign Exchange Future | 3.36900   | 3.40500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 6.35   | C            | Foreign Exchange Future | 1.47400   | 1.51100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010  | 5.35   | C            | Foreign Exchange Future | 2.47000   | 2.50600                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.46900   | 3.50500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.64500   | 0.67600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.57300   | 1.61000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.56900   | 3.60500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.15000   | 0.16100                         | 140           |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.60700   | 0.63800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.52400   | 1.56000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.51900   | 2.55600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.51900   | 3.55500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.12300   | 0.13200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.08300   | 0.08900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.08800   | 0.09500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 1.13100   | 1.16700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 2.12000   | 2.15700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 3.11900   | 3.15500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.11500   | 0.12300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.46900   | 0.49500                         | 100           |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.32000   | 2.35600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.31900   | 3.35500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.10700   | 0.11500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.43700   | 0.46300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 1.27700   | 1.31400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 2.27000   | 2.30600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 3.26900   | 3.30500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.10000   | 0.10800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 1.22800   | 1.26500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 2.22000   | 2.25600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 3.21900   | 3.25500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.09400   | 0.10100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 1.18000   | 1.21600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 2.17000   | 2.20600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 3.16900   | 3.20500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.07800   | 0.08400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.30200   | 0.32300                         | 21,795        |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 1.03400   | 1.07000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 2.02100   | 2.05700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 3.01900   | 3.05500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.28100   | 0.29900                         | 450           |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.98700   | 1.02200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.97100   | 2.00700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.96900   | 3.00500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.06900   | 0.07400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.26200   | 0.27900                         | 55            |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.94200   | 0.97600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.92100   | 1.95700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.91900   | 2.95500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.72500   | 0.75700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.67200   | 1.70900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.66900   | 2.70600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.05400   | 0.05900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.19800   | 0.21200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.76600   | 0.79900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.72200   | 1.75900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.71900   | 2.75600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.24500   | 0.26100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.89600   | 0.93000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.87100   | 1.90800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.86900   | 2.90500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.71900   | 3.75500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.53500   | 0.56400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.91900   | 3.95500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.81900   | 3.85500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.80900   | 0.84200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.77200   | 1.80800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.76900   | 2.80600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.76900   | 3.80500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 4.21900   | 4.25500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 4.16900   | 4.20500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.02100   | 0.02300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.02400   | 0.02700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.02800   | 0.03000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.21300   | 0.22700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 26,596        |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.03900   | 0.04200                         | 26,596        |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.02300   | 0.02500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.02600   | 0.02900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.02900   | 0.03100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.22800   | 0.24300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 4.11900   | 4.15500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 4.01900   | 4.05500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.86900   | 3.90500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.96900   | 4.00500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.06500   | 0.07000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.07300   | 0.07900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.06100   | 0.06600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.85200   | 0.88600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.82200   | 1.85800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.04900   | 0.05200                         | 21,795        |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.68500   | 0.71600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.62300   | 1.65900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.61900   | 2.65600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.04600   | 0.05000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.05800   | 0.06200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.57100   | 0.60000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.32700   | 1.36300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.81900   | 2.85600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.31900   | 4.35500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.16100   | 0.17200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 1.08200   | 1.11900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.56900   | 2.60600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 4.06900   | 4.10500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.04300   | 0.04700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.40700   | 0.43200                         | 390           |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 21,978        |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.05100   | 0.05500                         | 21,978        |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.04100   | 0.04500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.37900   | 0.40300                         | 100           |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.03200   | 0.03500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.03500   | 0.03800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.35200   | 0.37500                         | 600           |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.03000   | 0.03300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.03400   | 0.03600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.03700   | 0.04000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.32600   | 0.34800                         | 33            |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.18500   | 0.19800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.14000   | 0.15000                         | 1,900         |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.17200   | 0.18500                         | 135           |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.24900   | 2.21500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.34600   | 2.31200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.44400   | 2.40900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.54200   | 2.50700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.63100   | 4.59600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.55300   | 0.53000                         | 6             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.59100   | 2.55600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.68900   | 2.65500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 4.78100   | 4.74500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.67100   | 0.64500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.64000   | 2.60500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 2.73900   | 2.70400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 2.83800   | 2.80200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 4.93100   | 4.89500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.51600   | 0.49300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 4.73100   | 4.69500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.25700   | 0.24300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.66800   | 1.63500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 1.76500   | 1.73100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 1.86100   | 1.82800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.23300   | 0.22000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.71600   | 1.68300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 1.81300   | 1.78000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.38200   | 4.34600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.21000   | 0.19800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.57200   | 1.54000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.38200   | 1.35000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.08200   | 4.04600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.43200   | 4.39600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.18800   | 0.17700                         | 130           |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.52400   | 1.49200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.59200   | 0.56700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.43300   | 3.39800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.43100   | 6.39500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 7.93100   | 7.89500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.18500   | 3.14900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.68100   | 4.64600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.18100   | 6.14500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.68100   | 7.64500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.10200   | 0.09500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.28900   | 1.25700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.47700   | 1.44500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.03200   | 3.99600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.06600   | 0.06100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.43000   | 1.39700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.38400   | 3.34800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.38100   | 5.34500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.03300   | 0.03100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.24200   | 1.21100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.18200   | 4.14600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.18100   | 5.14500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.10400   | 1.07400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.19600   | 1.16500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.53300   | 3.49700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.53200   | 4.49600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.08100   | 8.04500                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.68100   | 9.64500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.03100   | 5.99500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.03100   | 7.99500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.13200   | 4.09600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.13100   | 6.09500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.13100   | 8.09500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 3.98200   | 3.94600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 5.98100   | 5.94500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 7.98100   | 7.94500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 3.93200   | 3.89600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 5.93100   | 5.89500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 7.88100   | 7.84500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.20000   | 2.16700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.40900   | 0.38800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 1.91000   | 1.87600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.00700   | 1.97400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.10400   | 2.07000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.29700   | 2.26300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.39500   | 2.36100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.49300   | 2.45800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.58200   | 4.54600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.62000   | 1.58700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.33200   | 4.29600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.44400   | 0.42200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 1.95900   | 1.92500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.05500   | 2.02200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.15200   | 2.11800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.28100   | 6.24500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.28100   | 8.24500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 7.83100   | 7.79500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 7.78100   | 7.74500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.04000   | 0.03700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.23100   | 6.19500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.23100   | 8.19500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.18100   | 8.14500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.08100   | 6.04500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.11600   | 0.10900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.53100   | 5.49500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.02700   | 0.02500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.37600   | 0.35600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.63300   | 3.59700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.63100   | 5.59500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.04700   | 0.04400                         | 200           |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.47900   | 0.45700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.33500   | 1.30400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 2.78800   | 2.75300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 3.78200   | 3.74600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 5.78100   | 5.74500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.05600   | 0.05200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 3.83200   | 3.79600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 4.83100   | 4.79500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 5.83100   | 5.79500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 2.88700   | 2.85200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 3.88200   | 3.84600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 4.88100   | 4.84500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 5.88100   | 5.84500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.68300   | 3.64700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.68100   | 5.64500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.02300   | 0.02100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.34300   | 0.32400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.15000   | 1.11900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.58300   | 3.54700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.58100   | 5.54500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.31200   | 0.29400                         | 430           |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.28300   | 0.26800                         | 200           |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.05900   | 1.02900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.48300   | 3.44700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.48200   | 4.44600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.48100   | 5.44500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.92500   | 0.89600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.33400   | 3.29800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.33100   | 5.29500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.88100   | 0.85300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.28400   | 3.24900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.28200   | 4.24600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.28100   | 5.24500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.16800   | 0.15800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.83800   | 0.81000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.23400   | 3.19900                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.23200   | 4.19600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.23100   | 5.19500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.15000   | 0.14000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.79600   | 0.76800                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.96900   | 0.94000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.68100   | 6.64500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 3.73200   | 3.69700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 6.73100   | 6.69500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 6.78100   | 6.74500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.01400   | 0.98400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.75400   | 0.72700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.08800   | 0.08300                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.63100   | 0.60600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 4.98100   | 4.94500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.48100   | 6.44500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.07600   | 0.07100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.43100   | 8.39500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.53100   | 6.49500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.53100   | 8.49500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.13200   | 0.12400                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.63100   | 6.59500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 8.63100   | 8.59500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 8.73100   | 8.69500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 8.68100   | 8.64500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 6.88100   | 6.84500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 8.88100   | 8.84500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 2.93700   | 2.90100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 6.93100   | 6.89500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 8.93100   | 8.89500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 2.98600   | 2.95100                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 6.98100   | 6.94500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 8.98100   | 8.94500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 8.78100   | 8.74500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 8.48100   | 8.44500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 6.38100   | 6.34500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 8.38100   | 8.34500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.33100   | 6.29500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.33100   | 8.29500                         | 0             |
| 01/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.71200   | 0.68600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.95330   | 7.99070                         | 7,007         |
| 01/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.02700   | 0.02800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.09300   | 0.09600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 1.15500   | 1.19100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 2.11000   | 2.14700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 3.10500   | 3.14200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 4.10300   | 4.14100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.02800   | 0.02900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.09600   | 0.09900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.49900   | 0.51900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 1.20100   | 1.23600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 2.15900   | 2.19700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 3.15500   | 3.19200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 4.15300   | 4.19100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.47400   | 0.49400                         | 509           |
| 01/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.09100   | 0.09300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.45100   | 0.47000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 1.11100   | 1.14600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 2.06000   | 2.09800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 3.05500   | 3.09200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 4.05400   | 4.09100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.08800   | 0.09000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.42900   | 0.44700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 1.06600   | 1.10100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 2.01100   | 2.04800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 3.00500   | 3.04200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 4.00400   | 4.04100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.02300   | 0.02500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.08100   | 0.08400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.39100   | 0.40600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.98500   | 1.01600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.91300   | 1.95000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.90500   | 2.94300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.90400   | 3.94100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.07900   | 0.08100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.37300   | 0.38700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.94500   | 0.97600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.86400   | 1.90100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.85500   | 2.89300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.85400   | 3.89100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.02100   | 0.02300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.07600   | 0.07800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.35700   | 0.37000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.90700   | 0.93700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.81500   | 1.85200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.80500   | 2.84300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.80400   | 3.84100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.06800   | 0.07100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.79700   | 0.82500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.67000   | 1.70700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.65600   | 2.69400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.65400   | 3.69100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.07100   | 0.07300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.32600   | 0.33800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.83300   | 0.86100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.71900   | 1.75500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.70600   | 2.74300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.70400   | 3.74100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.06400   | 0.06600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.28500   | 0.29500                         | 585           |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.72900   | 0.75600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.57400   | 1.61100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.55700   | 2.59400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.55400   | 3.59100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.31100   | 0.32300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.02900   | 0.03000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.10300   | 0.10600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.55000   | 0.57200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.29200   | 1.32800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 2.25900   | 2.29600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 3.25400   | 3.29200                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 4.25300   | 4.29100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.02800   | 0.02900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.10000   | 0.10300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.52400   | 0.54500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 1.24600   | 1.28200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 2.20900   | 2.24600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 3.20400   | 3.24200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 4.20300   | 4.24100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.02400   | 0.02600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.08500   | 0.08800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.40900   | 0.42500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 1.02500   | 1.05700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.96200   | 1.99900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.95500   | 2.99200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.95400   | 3.99100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.07300   | 0.07600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.34100   | 0.35400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.86900   | 0.89900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.76700   | 1.80400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.75600   | 2.79300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.75400   | 3.79100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.06600   | 0.06800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.29800   | 0.30900                         | 3,000         |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.76300   | 0.79000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.62200   | 1.65900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.60600   | 2.64400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.60400   | 3.64100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.13600   | 0.14100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.15200   | 0.15800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.24900   | 0.25900                         | 500           |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.21900   | 0.22700                         | 3,000         |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.15800   | 0.16400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.17100   | 0.17700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.21800   | 1.18600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.30500   | 1.27300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 0.96600   | 0.93600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.34900   | 1.31700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 0.84600   | 0.81800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.48300   | 1.45000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.16000   | 0.14900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.69500   | 0.66800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.46300   | 2.42700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.41400   | 4.37800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.40000   | 6.36200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.39700   | 8.36000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.11600   | 0.10800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.58800   | 0.56300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.32000   | 2.28500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.26700   | 4.23100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.25000   | 6.21300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.24800   | 8.21000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.07200   | 0.06600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.45600   | 0.43400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.13200   | 2.09700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.07100   | 4.03500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.05000   | 6.01400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.04800   | 8.01000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.04300   | 0.04100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.32100   | 0.30400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 1.89700   | 1.86200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 3.82500   | 3.78800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 5.80100   | 5.76500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 7.79800   | 7.76000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.03900   | 0.03700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.29700   | 0.28100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 1.85000   | 1.81500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 3.77600   | 3.73900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 5.75200   | 5.71500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 7.74800   | 7.71000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.65800   | 0.63200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.17600   | 0.16500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.73200   | 0.70400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.51100   | 2.47500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.46400   | 4.42700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.44900   | 6.41200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.44700   | 8.40900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.13000   | 0.12000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.62300   | 0.59700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.36800   | 2.33200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.31600   | 4.28000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.30000   | 6.26300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.29800   | 8.26000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.14400   | 0.13400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.41500   | 2.38000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.36500   | 4.32900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.35000   | 6.31300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.34800   | 8.31000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.10400   | 0.09600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.55400   | 0.52900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.27300   | 2.23700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.21800   | 4.18200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.20000   | 6.16300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.19800   | 8.16000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.09200   | 0.08500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.52000   | 0.49600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.22600   | 2.19000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.16900   | 4.13300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.15000   | 6.11300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.14800   | 8.11000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.08200   | 0.07500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.48800   | 0.46500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.17800   | 2.14300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.12000   | 4.08400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.10000   | 6.06400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.09800   | 8.06000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.06300   | 0.06000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.42600   | 0.40600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.08500   | 2.04900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.02300   | 3.98600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.00100   | 5.96400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 7.99800   | 7.96000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.05800   | 0.05500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.39800   | 0.37900                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.03800   | 2.00200                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 3.97300   | 3.93600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 5.95100   | 5.91400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 7.94800   | 7.91000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.37100   | 0.35300                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.04800   | 0.04500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.34600   | 0.32800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 1.94300   | 1.90800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 3.87500   | 3.83800                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 5.85100   | 5.81500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 7.84800   | 7.81000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.05200   | 0.05000                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 1.99000   | 1.95500                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 3.92400   | 3.88700                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 5.90100   | 5.86400                         | 0             |
| 01/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 7.89800   | 7.86000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 8.08690   | 8.12560                         | 673           |
| 01/03/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.02800   | 0.02900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.06300   | 0.06500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.16300   | 0.16800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.59300   | 0.61200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 1.23000   | 1.26400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 2.15000   | 2.18900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 3.14100   | 3.18000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 4.13800   | 4.17600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.38300   | 0.39500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 16.00  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 14.00  | C            | Foreign Exchange Future | 0.02700   | 0.02900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 12.00  | C            | Foreign Exchange Future | 0.06200   | 0.06400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 10.00  | C            | Foreign Exchange Future | 0.15900   | 0.16400                         | 300           |
| 01/03/2010 | \$ / R On 13 December 2010  | 7.00   | C            | Foreign Exchange Future | 1.18800   | 1.22200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 9.55   | C            | Foreign Exchange Future | 0.20300   | 0.20900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 4.35   | C            | Foreign Exchange Future | 3.73900   | 3.77700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 15.05  | C            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010  | 13.05  | C            | Foreign Exchange Future | 0.03900   | 0.04100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.09300   | 0.09500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.27500   | 0.28300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 5.03700   | 5.07600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.26600   | 0.27400                         | 330           |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.20900   | 0.21500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.25000   | 0.25700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.05500   | 0.05600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.13600   | 0.13900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.96300   | 0.99200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.81200   | 1.85000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.79400   | 2.83200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.78800   | 3.82700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.02300   | 0.02500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.05300   | 0.05500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.13200   | 0.13600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.44100   | 0.45400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.93000   | 0.95800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.76500   | 1.80300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.74400   | 2.78300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.71800   | 1.75600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.69400   | 2.73300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.68900   | 3.72700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.37000   | 0.38100                         | 117           |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.05000   | 0.05200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.12200   | 0.12500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.39700   | 0.40900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.83400   | 0.85900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.62600   | 1.66300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.59500   | 2.63400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.58900   | 3.62800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.45700   | 0.47100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.02900   | 0.03000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.06600   | 0.06800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.17200   | 0.17700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.64100   | 0.66100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.31500   | 1.34900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 2.24900   | 2.28800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 3.24100   | 3.27900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 4.23700   | 4.27600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.02800   | 0.03000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.06500   | 0.06700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.16800   | 0.17300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.61700   | 0.63600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.27200   | 1.30600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 2.19900   | 2.23800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 3.19100   | 3.23000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 4.18700   | 4.22600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 2.10100   | 2.14000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 3.09200   | 3.13000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 4.08800   | 4.12600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.02700   | 0.02800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.06100   | 0.06300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.15500   | 0.16000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.54900   | 0.56600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 1.14700   | 1.18000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 2.05200   | 2.09100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 3.04200   | 3.08100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 4.03800   | 4.07600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.02700   | 0.02800                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.06000   | 0.06200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.15200   | 0.15600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.52800   | 0.54400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 1.10700   | 1.13900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 2.00200   | 2.04100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.99200   | 3.03100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.98800   | 4.02700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.57100   | 0.58800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.05900   | 0.06000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.14700   | 0.15100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.50900   | 0.52500                         | 4,400         |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 1.07000   | 1.10100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.95400   | 1.99300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.94300   | 2.98100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.93800   | 3.97700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.02500   | 0.02600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.05700   | 0.05900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.14300   | 0.14700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.49100   | 0.50600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 1.03400   | 1.06400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.90700   | 1.94500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.89300   | 2.93200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.88800   | 3.92700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.02500   | 0.02600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.05600   | 0.05800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.13900   | 0.14300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.47400   | 0.48800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.99800   | 1.02800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.85900   | 1.89800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.84300   | 2.88200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.83800   | 3.87700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.05100   | 0.05300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.12500   | 0.12900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.41100   | 0.42300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.86500   | 0.89100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.67200   | 1.71000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.64500   | 2.68300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.63900   | 3.67800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.02300   | 0.02400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.05200   | 0.05400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.12800   | 0.13200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.42600   | 0.43900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.89700   | 0.92400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.21000   | 0.19800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.73900   | 0.71300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.44100   | 2.40600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.36500   | 4.32800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.33600   | 6.29800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.32100   | 8.28300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.03500   | 0.03400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.22800   | 0.21500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.77400   | 0.74700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.48800   | 2.45300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.41400   | 4.37700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.38500   | 6.34700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.37100   | 8.33300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.16100   | 0.15200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.63700   | 0.61200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.30200   | 2.26700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.21900   | 4.18200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.18800   | 6.15000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.17200   | 8.13400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.14700   | 0.13800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.60400   | 0.58000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.25600   | 2.22100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.17000   | 4.13300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.13800   | 6.10000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.12200   | 8.08500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.13300   | 0.12500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.57200   | 0.54900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.21000   | 2.17500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.12200   | 4.08400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.08900   | 6.05100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.07300   | 8.03500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.48400   | 0.46200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.12000   | 0.11300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.54100   | 0.51800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.16500   | 2.13000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.07300   | 4.03600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.04000   | 6.00200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.02300   | 7.98500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.11000   | 0.10400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.51200   | 0.49000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.11800   | 2.08400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.02400   | 3.98700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 5.99000   | 5.95200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 7.97300   | 7.93500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.08500   | 0.08000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.43000   | 0.41000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 1.98100   | 1.94700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 3.87800   | 3.84100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 5.84100   | 5.80400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 7.82400   | 7.78600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.07800   | 0.07300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.40400   | 0.38500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 1.93500   | 1.90100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 3.82900   | 3.79200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 5.79200   | 5.75400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 7.77400   | 7.73600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.67000   | 0.64500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.03900   | 0.03700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.24700   | 0.23300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.81000   | 0.78300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.53500   | 2.49900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.46300   | 4.42600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.43500   | 6.39700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.42100   | 8.38300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 0.88300   | 0.85500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.03100   | 0.03000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.02800   | 0.02700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.19300   | 0.18200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.70400   | 0.67800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.39500   | 2.36000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.31600   | 4.27900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.28600   | 6.24900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.27200   | 8.23400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.17600   | 0.16600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.34900   | 2.31300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.26800   | 4.23000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.23700   | 6.19900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.22200   | 8.18400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.36300   | 1.33100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.62200   | 1.58900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.27900   | 1.24800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.23800   | 1.20700                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.05600   | 3.01900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.00200   | 4.96500                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 6.98000   | 6.94200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.66600   | 1.63300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.10100   | 0.09600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.07200   | 2.03800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 3.97500   | 3.93800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 5.94000   | 5.90300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 7.92400   | 7.88600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.84600   | 0.81900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.09300   | 0.08800                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.45600   | 0.43600                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.02600   | 1.99200                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 3.92600   | 3.88900                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 5.89100   | 5.85300                         | 0             |
| 01/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 7.87400   | 7.83600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     |        |              | Foreign Exchange Future | 11.46730  | 11.71490                        | 16,521        |
| 01/03/2010 | £ / R On 15 March 2010     | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 13.00  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 12.00  | C            | Foreign Exchange Future | 0.01600   | 0.05100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 11.00  | C            | Foreign Exchange Future | 0.48400   | 0.72300                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 10.00  | C            | Foreign Exchange Future | 1.46700   | 1.71500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010     | 13.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00900   | 0.03000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.34900   | 0.58000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 1.31800   | 1.56500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.01100   | 0.03600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.39300   | 0.62700                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 1.36800   | 1.61500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 2.31700   | 2.56500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00500   | 0.01500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.19200   | 0.39800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 1.11800   | 1.36500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 2.11700   | 2.36500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00800   | 0.02500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.30700   | 0.53300                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 1.26800   | 1.51500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 2.26700   | 2.51500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00600   | 0.02200                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.26700   | 0.48700                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 1.21800   | 1.46500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 2.21700   | 2.46500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 2.71700   | 2.96500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 3.26700   | 3.51500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 3.01700   | 3.26500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 2.76700   | 3.01500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 3.06700   | 3.31500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00200   | 0.00700                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.07300   | 0.20300                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.87000   | 1.11600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 1.86700   | 2.11500                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00300   | 0.00900                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.10600   | 0.27500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.96900   | 1.21600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 1.96700   | 2.21500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 2.86700   | 3.11500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 2.96700   | 3.21500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 2.91700   | 3.16500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 2.66700   | 2.91500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 2.56700   | 2.81500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 2.61700   | 2.86500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 2.51700   | 2.76500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 2.36700   | 2.61500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 2.41700   | 2.66500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 3.11700   | 3.36500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 3.51700   | 3.76500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 2.46700   | 2.71500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 3.46700   | 3.71500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 3.61700   | 3.86500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 3.41700   | 3.66500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 2.81700   | 3.06500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 3.31700   | 3.56500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00400   | 0.01300                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.15800   | 0.35600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 1.06800   | 1.31500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 2.06700   | 2.31500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.01300   | 0.04300                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.43800   | 0.67500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 1.41700   | 1.66500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00300   | 0.01100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.12800   | 0.31500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 1.01900   | 1.26600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 2.01700   | 2.26500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00500   | 0.01800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.22800   | 0.44200                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 1.16800   | 1.41500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 2.16700   | 2.41500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 11,630        |
| 01/03/2010 | £ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.02300   | 0.07200                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.57800   | 0.82000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 1.56700   | 1.81500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00200   | 0.00600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.06100   | 0.17000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.82100   | 1.06700                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 1.81700   | 2.06500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.04100   | 0.11900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.72300   | 0.96800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 1.71700   | 1.96500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00200   | 0.00800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.08800   | 0.23800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.91900   | 1.16600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 1.91700   | 2.16500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.02800   | 0.08500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.62600   | 0.86900                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 1.61700   | 1.86500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.01900   | 0.06000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.53100   | 0.77100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 1.51700   | 1.76500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.03400   | 0.10100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.67400   | 0.91800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 1.66700   | 1.91500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 01/03/2010 | £ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.05000   | 0.14000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.77200   | 1.01700                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 1.76700   | 2.01500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 2.13300   | 1.88600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 3.13300   | 2.88500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 4.13300   | 3.88500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 5.13300   | 4.88500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 6.13300   | 5.88500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.00500   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 0.28300   | 0.12500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 1.23500   | 0.99000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 2.23300   | 1.98500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 3.23300   | 2.98500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 4.23300   | 3.98500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.70  | P            | Foreign Exchange Future | 5.23300   | 4.98500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 6.23300   | 5.98500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.00700   | 0.00300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 0.36700   | 0.18600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 1.33400   | 1.08900                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 2.33300   | 2.08500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 3.33300   | 3.08500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 4.33300   | 4.08500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.80  | P            | Foreign Exchange Future | 5.33300   | 5.08500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 6.33300   | 6.08500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.01400   | 0.00600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 0.50200   | 0.29500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 1.48400   | 1.23800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 2.48300   | 2.23500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 3.48300   | 3.23500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 4.48300   | 4.23500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.95  | P            | Foreign Exchange Future | 5.48300   | 5.23500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 6.48300   | 6.23500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.00900   | 0.00400                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 0.41100   | 0.22000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 1.38400   | 1.13800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 2.38300   | 2.13500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 3.38300   | 3.13500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 4.38300   | 4.13500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.85  | P            | Foreign Exchange Future | 5.38300   | 5.13500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 6.38300   | 6.13500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 0.17100   | 0.07300                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 1.08500   | 0.84300                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 2.08300   | 1.83600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 3.08300   | 2.83500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 4.08300   | 3.83500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 5.08300   | 4.83500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 6.08300   | 5.83500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.00600   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 0.32400   | 0.15400                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 1.28400   | 1.03900                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 2.28300   | 2.03500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 3.28300   | 3.03500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 4.28300   | 4.03500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.75  | P            | Foreign Exchange Future | 5.28300   | 5.03500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 6.28300   | 6.03500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.00400   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 0.24400   | 0.10500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 1.18500   | 0.94100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 2.18300   | 1.93500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 3.18300   | 2.93500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 4.18300   | 3.93500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 5.18300   | 4.93500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 6.18300   | 5.93500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.01100   | 0.00500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 0.45600   | 0.25700                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 1.43400   | 1.18800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 2.43300   | 2.18500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 3.43300   | 3.18500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 4.43300   | 4.18500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.90  | P            | Foreign Exchange Future | 5.43300   | 5.18500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 6.43300   | 6.18500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 2.58300   | 2.33500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 0.06100   | 0.02700                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 0.83800   | 0.60300                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 1.83300   | 1.58600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 2.83300   | 2.58500                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 3.83300   | 3.58500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 4.83300   | 4.58500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 5.83300   | 5.58500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 7.83300   | 7.58500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.30  | P            | Foreign Exchange Future | 9.83300   | 9.58500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 0.11100   | 0.05000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 0.98600   | 0.74600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 1.98300   | 1.73600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 3.98300   | 3.73500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 5.98300   | 5.73500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 7.98300   | 7.73500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.45  | P            | Foreign Exchange Future | 9.98300   | 9.73500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 8.08300   | 7.83500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.55  | P            | Foreign Exchange Future | 10.08300  | 9.83500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 8.13300   | 7.88500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.60  | P            | Foreign Exchange Future | 10.13300  | 9.88500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 8.28300   | 8.03500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.75  | P            | Foreign Exchange Future | 10.28300  | 10.03500                        | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 8.38300   | 8.13500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.85  | P            | Foreign Exchange Future | 10.38300  | 10.13500                        | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 8.43300   | 8.18500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.90  | P            | Foreign Exchange Future | 10.43300  | 10.18500                        | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 8.48300   | 8.23500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.95  | P            | Foreign Exchange Future | 10.48300  | 10.23500                        | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.02100   | 0.01000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 0.59600   | 0.37800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 1.58400   | 1.33700                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 4.58300   | 4.33500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 6.58300   | 6.33500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 8.58300   | 8.33500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 22.05  | P            | Foreign Exchange Future | 10.58300  | 10.33500                        | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 8.33300   | 8.08500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.80  | P            | Foreign Exchange Future | 10.33300  | 10.08500                        | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 8.18300   | 7.93500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.65  | P            | Foreign Exchange Future | 10.18300  | 9.93500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 0.09100   | 0.04100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 0.93700   | 0.69800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 1.93300   | 1.68600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 3.93300   | 3.68500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.20  | P            | Foreign Exchange Future | 6.73300   | 6.48500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.20  | P            | Foreign Exchange Future | 8.73300   | 8.48500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.65  | P            | Foreign Exchange Future | 7.18300   | 6.93500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.65  | P            | Foreign Exchange Future | 9.18300   | 8.93500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 2.88300   | 2.63500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 4.88300   | 4.63500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.35  | P            | Foreign Exchange Future | 6.88300   | 6.63500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.35  | P            | Foreign Exchange Future | 8.88300   | 8.63500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 3.58300   | 3.33500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.05  | P            | Foreign Exchange Future | 5.58300   | 5.33500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.05  | P            | Foreign Exchange Future | 7.58300   | 7.33500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.05  | P            | Foreign Exchange Future | 9.58300   | 9.33500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 3.68300   | 3.43500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 5.68300   | 5.43500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 7.68300   | 7.43500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 21.15  | P            | Foreign Exchange Future | 9.68300   | 9.43500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 3.63300   | 3.38500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 5.63300   | 5.38500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 7.63300   | 7.38500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.10  | P            | Foreign Exchange Future | 9.63300   | 9.38500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.95  | P            | Foreign Exchange Future | 7.48300   | 7.23500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.95  | P            | Foreign Exchange Future | 9.48300   | 9.23500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.85  | P            | Foreign Exchange Future | 7.38300   | 7.13500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.85  | P            | Foreign Exchange Future | 9.38300   | 9.13500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.90  | P            | Foreign Exchange Future | 7.43300   | 7.18500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.90  | P            | Foreign Exchange Future | 9.43300   | 9.18500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.80  | P            | Foreign Exchange Future | 7.33300   | 7.08500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.80  | P            | Foreign Exchange Future | 9.33300   | 9.08500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.55  | P            | Foreign Exchange Future | 7.08300   | 6.83500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.55  | P            | Foreign Exchange Future | 9.08300   | 8.83500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.50  | P            | Foreign Exchange Future | 7.03300   | 6.78500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.50  | P            | Foreign Exchange Future | 9.03300   | 8.78500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.60  | P            | Foreign Exchange Future | 7.13300   | 6.88500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.60  | P            | Foreign Exchange Future | 9.13300   | 8.88500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 2.03300   | 1.78600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 0.13900   | 0.06000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 1.03600   | 0.79400                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 3.03300   | 2.78500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 4.03300   | 3.78500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 5.03300   | 4.78500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 6.03300   | 5.78500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.00300   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 0.20600   | 0.08800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 1.13500   | 0.89200                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 2.93300   | 2.68500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 4.93300   | 4.68500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.40  | P            | Foreign Exchange Future | 6.93300   | 6.68500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.40  | P            | Foreign Exchange Future | 8.93300   | 8.68500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.70  | P            | Foreign Exchange Future | 7.23300   | 6.98500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.70  | P            | Foreign Exchange Future | 9.23300   | 8.98500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 2.98300   | 2.73500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 4.98300   | 4.73500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.45  | P            | Foreign Exchange Future | 6.98300   | 6.73500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.45  | P            | Foreign Exchange Future | 8.98300   | 8.73500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 2.73300   | 2.48500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 4.73300   | 4.48500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.75  | P            | Foreign Exchange Future | 7.28300   | 7.03500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.75  | P            | Foreign Exchange Future | 9.28300   | 9.03500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 5.93300   | 5.68500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 7.93300   | 7.68500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.40  | P            | Foreign Exchange Future | 9.93300   | 9.68500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.05000   | 0.02200                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 0.78900   | 0.55700                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 1.78300   | 1.53600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 3.78300   | 3.53500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 5.78300   | 5.53500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 7.78300   | 7.53500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.25  | P            | Foreign Exchange Future | 9.78300   | 9.53500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.04000   | 0.01800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 0.74100   | 0.51000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 1.73300   | 1.48600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 3.73300   | 3.48500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 5.73300   | 5.48500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 7.73300   | 7.48500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.20  | P            | Foreign Exchange Future | 9.73300   | 9.48500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 0.07500   | 0.03300                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 0.88800   | 0.65000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 1.88300   | 1.63600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 3.88300   | 3.63500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 5.88300   | 5.63500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 7.88300   | 7.63500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.35  | P            | Foreign Exchange Future | 9.88300   | 9.63500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 8.03300   | 7.78500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 21.50  | P            | Foreign Exchange Future | 10.03300  | 9.78500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.02600   | 0.01200                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 0.64400   | 0.42100                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 1.63400   | 1.38700                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 2.63300   | 2.38500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 4.63300   | 4.38500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 6.63300   | 6.38500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 8.63300   | 8.38500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 22.10  | P            | Foreign Exchange Future | 10.63300  | 10.38500                        | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.03200   | 0.01500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 0.69200   | 0.46500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 1.68400   | 1.43600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 2.68300   | 2.43500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 4.68300   | 4.43500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.15  | P            | Foreign Exchange Future | 6.68300   | 6.43500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.15  | P            | Foreign Exchange Future | 8.68300   | 8.43500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 22.15  | P            | Foreign Exchange Future | 10.68300  | 10.43500                        | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.01700   | 0.00800                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 0.54900   | 0.33600                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 1.53400   | 1.28700                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 2.53300   | 2.28500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 4.53300   | 4.28500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 6.53300   | 6.28500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 8.53300   | 8.28500                         | 0             |
| 01/03/2010 | £ / R On 15 March 2010 | 22.00  | P            | Foreign Exchange Future | 10.53300  | 10.28500                        | 0             |
| 01/03/2010 | £ / R On 14 June 2010  |        |              | Foreign Exchange Future | 11.66000  | 11.91280                        | 15,089        |
| 01/03/2010 | £ / R On 14 June 2010  | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 15.85  | C            | Foreign Exchange Future | 0.00400   | 0.01200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 17.70  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 15.70  | C            | Foreign Exchange Future | 0.00500   | 0.01400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 16.60  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010  | 14.25  | C            | Foreign Exchange Future | 0.03200   | 0.05200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.16300   | 0.22000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.44400   | 0.59900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 1.15700   | 1.39800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 2.11900   | 2.37000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.06900   | 0.09100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.15600   | 0.21000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 1.11100   | 1.35100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 2.06900   | 2.32000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.17900   | 0.24100                         | 8,032         |
| 01/03/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.49700   | 0.66200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 1.25000   | 1.49200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 2.21700   | 2.46900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00400   | 0.01200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.21700   | 0.29200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.61600   | 0.80000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.43800   | 1.68400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.58400   | 0.76400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.39100   | 1.63600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.03400   | 0.05500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.09300   | 0.12400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.22800   | 0.30700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.64800   | 0.83700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.48600   | 1.73200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00400   | 0.00900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00400   | 0.01100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00500   | 0.01300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.34000   | 0.46000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.94100   | 1.16600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.87300   | 2.12300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.06600   | 0.08700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.39600   | 0.54000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 1.06600   | 1.30400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00400   | 0.01000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.01200   | 0.02500                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.07100   | 0.09400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.01300   | 0.02700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.71400   | 2.96600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.08000   | 0.10600                         | 11,194        |
| 01/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.02800   | 0.04700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.01600   | 0.03100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.86300   | 3.11500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.01800   | 0.03400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.96300   | 3.21500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.91300   | 3.16500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.66400   | 2.91600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.01100   | 0.02300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.56500   | 2.81700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.61400   | 2.86600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.01000   | 0.02200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.51500   | 2.76700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.36600   | 2.61800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.41600   | 2.66700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.02200   | 0.03900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 3.11200   | 3.36500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.46500   | 2.71700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.46100   | 3.71400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.61100   | 3.86400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.41100   | 3.66400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.01500   | 0.03000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.81300   | 3.06600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.01900   | 0.03600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 3.01200   | 3.26500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 3.31200   | 3.56400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 3.26200   | 3.51400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.01400   | 0.02800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.76300   | 3.01600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00600   | 0.01500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.25100   | 0.33800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.71500   | 0.91300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.11000   | 0.14700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.27700   | 0.37300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.78700   | 0.99300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.67800   | 1.92600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00300   | 0.00900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.01000   | 0.02100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.06300   | 0.08400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.14200   | 0.19100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.37600   | 0.51300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 1.02400   | 1.25800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.97100   | 2.22100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.32300   | 0.43500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.90100   | 1.12100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.82400   | 2.07300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.09700   | 0.12900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.23900   | 0.32200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.53400   | 1.78000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00600   | 0.01600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.04100   | 0.06300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.10500   | 0.14100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.26400   | 0.35500                         | 28            |
| 01/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.75100   | 0.95200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.63000   | 1.87800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00700   | 0.01700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.11400   | 0.15300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.29200   | 0.39200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.82400   | 1.03400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.72700   | 1.97500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.11900   | 0.16000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.30700   | 0.41100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.77500   | 2.02400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00300   | 0.00800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00900   | 0.02100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.13600   | 0.18300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.35700   | 0.48600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.98200   | 1.21200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.92200   | 2.17200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.05900   | 0.08100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00400   | 0.01100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.01200   | 0.02600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.07700   | 0.10200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00500   | 0.01300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.01700   | 0.03200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.08900   | 0.11900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.55400   | 0.72900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 1.34400   | 1.58800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 2.31600   | 2.56800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.02700   | 0.04500                         | 8,032         |
| 01/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.52500   | 0.69500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 1.29700   | 1.54000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00600   | 0.01600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.02300   | 0.04100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.07400   | 0.09800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.17100   | 0.23000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.47000   | 0.63000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 1.20300   | 1.44500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 2.16800   | 2.41900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00700   | 0.01800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.04900   | 0.07300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.18800   | 0.25300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.86200   | 1.07600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 2.26700   | 2.51800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.76100   | 4.01400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.04400   | 0.06600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00500   | 0.01400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.03600   | 0.05700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.14900   | 0.20000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.68100   | 0.87400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 2.02000   | 2.27100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.51100   | 3.76400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00400   | 0.01000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.02100   | 0.03700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.10100   | 0.13500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.42000   | 0.56900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.58200   | 1.82900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 3.06200   | 3.31500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00300   | 0.00800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00800   | 0.02000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.03000   | 0.05000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.05600   | 0.07800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.08600   | 0.11400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.13000   | 0.17500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.20600   | 0.27800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.03900   | 0.06000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00800   | 0.01900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.05200   | 0.07600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.08300   | 0.11000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.12500   | 0.16700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.19700   | 0.26500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.04600   | 0.07000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 11,194        |
| 01/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 1.96100   | 1.73100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.40200   | 3.16200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.39400   | 4.14700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.39200   | 5.14100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.39100   | 6.13900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 7.89000   | 7.63800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 9.89000   | 9.63700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.05600   | 0.04100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.38600   | 0.27700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.05600   | 1.82400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 7.99000   | 7.73800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 9.99000   | 9.73700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.09000   | 7.83800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.09000  | 9.83700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.01300   | 0.01000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.08100   | 0.05300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.48000   | 0.34700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.14500   | 3.90000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.14100   | 5.88900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.14000   | 7.88800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.14000  | 9.88700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.29400   | 4.04800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.29100   | 6.03900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.29000   | 8.03800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.29000  | 10.03700                        | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.34000   | 8.08800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.34000  | 10.08700                        | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.49400   | 4.24600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.49100   | 6.23800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.49000  | 10.23700                        | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.02600   | 0.01900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.18800   | 0.12400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.76800   | 0.59400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.63300   | 1.41100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.57400   | 2.34200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.54000   | 8.28700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.54000  | 10.28700                        | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.03100   | 0.02300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.22400   | 0.15100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.64000   | 8.38700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.64000  | 10.38700                        | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.02800   | 0.02100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.20600   | 0.13700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 0.80700   | 0.62900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.59000   | 8.33700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.59000  | 10.33700                        | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.44100   | 6.18800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.44000   | 8.18700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.44000  | 10.18700                        | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.24400   | 3.99900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.24100   | 5.98900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.24000  | 9.98700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.04000   | 0.02900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.28700   | 0.19900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 0.96900   | 0.77800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 7.79100   | 7.53800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 9.79000   | 9.53700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 7.74100   | 7.48800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 9.74000   | 9.48700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.05100   | 0.03800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 1.09600   | 0.89700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.00900   | 1.77800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.04700   | 0.03500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.33400   | 0.23600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.05300   | 0.85700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 6.94100   | 6.68800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.62200   | 2.38900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 7.94000   | 7.68800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.60  | P            | Foreign Exchange Future | 9.94000   | 9.68700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 4.04500   | 3.80100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 6.04100   | 5.78900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 8.04000   | 7.78800                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 21.70  | P            | Foreign Exchange Future | 10.04000  | 9.78700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 4.19400   | 3.94900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 6.19100   | 5.93900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 8.19000   | 7.93800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.85  | P            | Foreign Exchange Future | 10.19000  | 9.93700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.35  | P            | Foreign Exchange Future | 8.69000   | 8.43700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.35  | P            | Foreign Exchange Future | 10.69000  | 10.43700                        | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.05  | P            | Foreign Exchange Future | 8.39000   | 8.13700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 22.05  | P            | Foreign Exchange Future | 10.39000  | 10.13700                        | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 5.84200   | 5.58900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.33600   | 2.10700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 0.88700   | 0.70200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.31500   | 1.10400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 1.77300   | 1.54700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.24200   | 2.01300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 3.69800   | 3.45600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 4.69300   | 4.44400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 5.69200   | 5.44000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 6.69100   | 6.43800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.47900   | 2.24700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 0.84600   | 0.66500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.27000   | 1.06200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 1.72600   | 1.50100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.19600   | 1.96500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 2.67000   | 2.43700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 3.64800   | 3.40700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 4.64300   | 4.39500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 5.64200   | 5.39000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.64100   | 6.38800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.02200   | 0.01600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.36000   | 0.25600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.54100   | 1.32200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 2.96100   | 2.72400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.44400   | 4.19700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 5.94100   | 5.68900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.44100   | 7.18800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 8.94000   | 8.68700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.17100   | 0.11100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.13900   | 0.93700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.52600   | 2.29400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 3.99500   | 3.75100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.49200   | 5.24000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 6.99100   | 6.73800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.49000   | 8.23700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.38400   | 2.15300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00700   | 0.00500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.10200   | 0.06300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 0.92800   | 0.74000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.28900   | 2.06000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 3.74700   | 3.50500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.24200   | 4.99100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 6.74100   | 6.48800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.24000   | 7.98800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00800   | 0.00600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.04300   | 0.03200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.31000   | 0.21700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.01100   | 0.81700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 1.91400   | 1.68500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 2.86300   | 2.62800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 3.84600   | 3.60300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 4.84300   | 4.59300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.03700   | 0.02700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.26500   | 0.18200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 2.76700   | 2.53200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 4.74300   | 4.49400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 5.74200   | 5.49000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.03400   | 0.02500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.24400   | 0.16600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 5.89100   | 5.63900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.67900   | 1.45600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.10700   | 2.86900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.09500   | 3.85000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.09200   | 4.84200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.09100   | 5.83900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 1.86700   | 1.63900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.35200   | 3.11300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.34400   | 4.09800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.34200   | 5.09100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.34100   | 6.08900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.14900   | 1.91800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.01200   | 0.00900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.07200   | 0.04900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.44700   | 0.32300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.22600   | 1.02000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.59900   | 3.35800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.59300   | 4.34500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.59200   | 5.34000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.59100   | 6.33800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.01500   | 0.01100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.54700   | 0.39800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.35900   | 1.14700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.01700   | 0.01200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.11400   | 0.07100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.58200   | 0.42900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.40400   | 1.19000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 3.79700   | 3.55400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 4.79300   | 4.54400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 5.79200   | 5.54000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 6.79100   | 6.53800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.02000   | 0.01500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.14100   | 0.08900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.65400   | 0.49200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.49500   | 1.27800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.43100   | 2.20000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 3.89600   | 3.65300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 4.89300   | 4.64300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 6.89100   | 6.63800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.02400   | 0.01700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.72900   | 0.55900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.58700   | 1.36600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 4.99300   | 4.74300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 5.99100   | 5.73900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01400   | 0.01000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.09100   | 0.05800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.51300   | 0.37200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.01100   | 0.00800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.06400   | 0.04500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.41600   | 0.30000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.18200   | 0.97800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.10300   | 1.87100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.55000   | 3.30800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.54300   | 4.29600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.54200   | 5.29000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.54100   | 6.28800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.01800   | 0.01300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.12700   | 0.08000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.61700   | 0.46000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.45000   | 1.23400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 6.84100   | 6.58800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.15500   | 0.10000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.69100   | 0.52500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 3.94600   | 3.70200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.29200   | 5.04100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.29100   | 7.03800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.29000   | 9.03700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 7.84000   | 7.58800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 9.84000   | 9.58700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.25400   | 3.01500                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.24100   | 6.98800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.24000   | 8.98700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 8.74000   | 8.48700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.00900   | 2.77300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 8.99000   | 8.73700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.20500   | 2.96700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.19200   | 4.94200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.19100   | 6.93800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.19000   | 8.93700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 2.91200   | 2.67600                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 8.89000   | 8.63700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00600   | 0.00400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.59100   | 7.33800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.59000   | 9.33700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 7.69100   | 7.43800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 9.69000   | 9.43700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.64100   | 7.38800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.64000   | 9.38700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.50000   | 3.25900                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.49100   | 7.23800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.49000   | 9.23700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.39100   | 7.13800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.39000   | 9.13700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.45100   | 3.21000                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.44200   | 5.19100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.44000   | 9.18700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.34100   | 7.08800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.34000   | 9.08700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.09100   | 6.83800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.09000   | 8.83700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.05800   | 2.82100                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.04200   | 4.79200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.04100   | 6.78800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.04000   | 8.78700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.15600   | 2.91800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.14200   | 4.89200                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.14100   | 6.88800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.14000   | 8.88700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 2.71800   | 2.48400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 1.82000   | 1.59300                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.54100   | 7.28800                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.54000   | 9.28700                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | £ / R On 14 June 2010      | 14.95  | P            | Foreign Exchange Future | 3.30300   | 3.06400                         | 0             |
| 01/03/2010 | £ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 4.94300   | 4.69300                         | 0             |
| 01/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.85290  | 12.11130                        | 1,324         |
| 01/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.33100   | 0.42900                         | 0             |
| 01/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.31700   | 0.41200                         | 0             |
| 01/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.34500   | 0.41100                         | 0             |
| 01/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.17200   | 0.98000                         | 0             |
| 01/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.24400   | 1.08100                         | 0             |
| 01/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.20800   | 1.04800                         | 0             |
| 01/03/2010 | ¥ / R On 15 March 2010     |        |              | Foreign Exchange Future | 0.08620   | 0.08670                         | 1,364         |
| 01/03/2010 | ¥ / R On 15 March 2010     | 0.08   | C            | Foreign Exchange Future | 0.00629   | 0.00681                         | 0             |
| 01/03/2010 | ¥ / R On 15 March 2010     | 0.09   | C            | Foreign Exchange Future | 0.00042   | 0.00060                         | 0             |
| 01/03/2010 | ¥ / R On 15 March 2010     | 0.07   | C            | Foreign Exchange Future | 0.01620   | 0.01670                         | 0             |
| 01/03/2010 | ¥ / R On 15 March 2010     | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | ¥ / R On 15 March 2010     | 0.09   | P            | Foreign Exchange Future | 0.00422   | 0.00390                         | 0             |
| 01/03/2010 | ¥ / R On 15 March 2010     | 0.08   | P            | Foreign Exchange Future | 0.00009   | 0.00011                         | 0             |
| 01/03/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08780   | 0.08830                         | 0             |
| 01/03/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00876   | 0.00921                         | 0             |
| 01/03/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00355   | 0.00384                         | 0             |
| 01/03/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01790   | 0.01839                         | 0             |
| 01/03/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00010   | 0.00009                         | 0             |
| 01/03/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00575   | 0.00554                         | 0             |
| 01/03/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00096   | 0.00091                         | 0             |
| 01/03/2010 | € / R On 15 March 2010     |        |              | Foreign Exchange Future | 10.43210  | 10.49130                        | 21,002        |
| 01/03/2010 | € / R On 15 March 2010     | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010     | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010     | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010     | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010     | 11.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010     | 10.65  | C            | Foreign Exchange Future | 0.04000   | 0.05700                         | 0             |
| 01/03/2010 | € / R On 15 March 2010     | 9.65   | C            | Foreign Exchange Future | 0.78400   | 0.84300                         | 0             |
| 01/03/2010 | € / R On 15 March 2010     | 8.65   | C            | Foreign Exchange Future | 1.78200   | 1.84100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 2.78200   | 2.84100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,636        |
| 01/03/2010 | € / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.06200   | 0.08700                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.88300   | 0.94200                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 1.88200   | 1.94100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 2.88200   | 2.94100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.12300   | 0.16700                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 1.03200   | 1.09200                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 2.03200   | 2.09100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 3.03200   | 3.09100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.09500   | 0.13500                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.98300   | 1.04200                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 1.98200   | 2.04100                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 2.98200   | 3.04100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 3.23200   | 3.29100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 3.13200   | 3.19100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 3.18200   | 3.24100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 3.33200   | 3.39100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 1.33200   | 1.39100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 2.33200   | 2.39100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.26700   | 0.32100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 1.23200   | 1.29100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 2.23200   | 2.29100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 2,700         |
| 01/03/2010 | € / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.22700   | 0.27900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 1.18200   | 1.24100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 2.18200   | 2.24100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 3.28200   | 3.34100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.18900   | 0.23900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 1.13200   | 1.19100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 2.13200   | 2.19100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.04900   | 0.07100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.83300   | 0.89300                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 1.83200   | 1.89100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 2.83200   | 2.89100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.15500   | 0.20200                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 1.08200   | 1.14100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 2.08200   | 2.14100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 3.08200   | 3.14100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 10            |
| 01/03/2010 | € / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.07700   | 0.10600                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.93300   | 0.99200                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 1.93200   | 1.99100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 2.93200   | 2.99100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.03200   | 0.04600                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.73400   | 0.79400                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 1.73200   | 1.79100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 2.73200   | 2.79100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.02500   | 0.03800                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.68500   | 0.74400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 1.68200   | 1.74100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 2.68200   | 2.74100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.49100   | 0.55000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 1.48200   | 1.54100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 2.48200   | 2.54100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00900   | 0.01300                         | 13,651        |
| 01/03/2010 | € / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.44400   | 0.50200                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 1.43200   | 1.49100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 2.43200   | 2.49100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.01600   | 0.02500                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.58700   | 0.64600                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 1.58200   | 1.64100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 2.58200   | 2.64100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.02000   | 0.03000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.63600   | 0.69500                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 1.63200   | 1.69100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 2.63200   | 2.69100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.01300   | 0.02000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.53900   | 0.59800                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 1.53200   | 1.59100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 2.53200   | 2.59100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.30900   | 0.36500                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 1.28200   | 1.34100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 2.28200   | 2.34100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00700   | 0.01100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.39800   | 0.45600                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 1.38200   | 1.44100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 2.38200   | 2.44100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.35300   | 0.41000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.02100   | 0.01900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.67400   | 0.61800                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 2.66800   | 2.60900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 3.66800   | 3.60900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 4.66800   | 4.60900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 5.66800   | 5.60900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.62500   | 0.57000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 1.61800   | 1.55900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 2.61800   | 2.55900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 3.61800   | 3.55900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 4.61800   | 4.55900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 5.61800   | 5.55900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.02700   | 0.02400                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.72300   | 0.66600                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 1.71800   | 1.65900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 2.71800   | 2.65900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 3.71800   | 3.65900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 4.71800   | 4.65900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 5.71800   | 5.65900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.48100   | 0.42900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 1.46800   | 1.41000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 2.46800   | 2.40900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 3.46800   | 3.40900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 4.46800   | 4.40900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 5.46800   | 5.40900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.38800   | 0.33900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 1.36900   | 1.31000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 2.36800   | 2.30900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 3.36800   | 3.30900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 4.36800   | 4.30900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 5.36800   | 5.30900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.43400   | 0.38400                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 1.41800   | 1.36000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 2.41800   | 2.35900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 3.41800   | 3.35900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 4.41800   | 4.35900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 5.41800   | 5.35900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.57700   | 0.52200                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 1.56800   | 1.50900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 2.56800   | 2.50900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 3.56800   | 3.50900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 4.56800   | 4.50900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 5.56800   | 5.50900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.52900   | 0.47500                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 1.51800   | 1.46000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 2.51800   | 2.45900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 3.51800   | 3.45900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 4.51800   | 4.45900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 5.51800   | 5.45900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.34300   | 0.29700                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 1.31900   | 1.26000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 2.31800   | 2.25900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 3.31800   | 3.25900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 4.31800   | 4.25900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 5.31800   | 5.25900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.30000   | 0.25500                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 1.26900   | 1.21000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 2.26800   | 2.20900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 3.26800   | 3.20900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 4.26800   | 4.20900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 5.26800   | 5.20900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.14500   | 0.11500                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 1.06900   | 1.01100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 2.06800   | 2.00900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 3.06800   | 3.00900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 4.06800   | 4.00900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 5.06800   | 5.00900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.07300   | 0.06100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 0.92000   | 0.86200                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 1.91800   | 1.85900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 2.91800   | 2.85900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 3.91800   | 3.85900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 4.91800   | 4.85900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 6.91800   | 6.85900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 8.91800   | 8.85900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 7.06800   | 7.00900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 9.06800   | 9.00900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.21700   | 0.18000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 1.16900   | 1.11000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 3.16800   | 3.10900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 5.16800   | 5.10900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 7.16800   | 7.10900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 9.16800   | 9.10900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 7.26800   | 7.20900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.70  | P            | Foreign Exchange Future | 9.26800   | 9.20900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 7.41800   | 7.35900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 9.41800   | 9.35900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 7.51800   | 7.45900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 9.51800   | 9.45900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 7.66800   | 7.60900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 9.66800   | 9.60900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 7.61800   | 7.55900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 9.61800   | 9.55900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.05700   | 0.04800                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 0.87100   | 0.81300                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 2.86800   | 2.80900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 4.86800   | 4.80900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 6.86800   | 6.80900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 8.86800   | 8.80900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 6.71800   | 6.65900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 8.71800   | 8.65900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 1.66800   | 1.60900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.04500   | 0.03800                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.82100   | 0.76400                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 1.81800   | 1.75900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 2.81800   | 2.75900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 3.81800   | 3.75900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 4.81800   | 4.75900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 5.81800   | 5.75900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.03500   | 0.03000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.77200   | 0.71500                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 1.76800   | 1.70900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 2.76800   | 2.70900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 3.76800   | 3.70900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 4.76800   | 4.70900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 5.76800   | 5.70900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 8.76800   | 8.70900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 6.66800   | 6.60900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 8.66800   | 8.60900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 6.81800   | 6.75900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 8.81800   | 8.75900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 6.76800   | 6.70900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 7.36800   | 7.30900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 9.36800   | 9.30900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.11300   | 0.09400                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 1.02000   | 0.96100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 3.01800   | 2.95900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 5.01800   | 4.95900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 7.01800   | 6.95900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 9.01800   | 8.95900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.09100   | 0.07600                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 0.97000   | 0.91200                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 2.96800   | 2.90900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 4.96800   | 4.90900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 6.96800   | 6.90900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 8.96800   | 8.90900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.18000   | 0.14600                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 1.11900   | 1.06100                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 3.11800   | 3.05900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 5.11800   | 5.05900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 7.11800   | 7.05900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 9.11800   | 9.05900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 2.16800   | 2.10900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 7.31800   | 7.25900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 9.31800   | 9.25900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 7.56800   | 7.50900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 9.56800   | 9.50900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 7.46800   | 7.40900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 9.46800   | 9.40900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.25800   | 0.21600                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 1.21900   | 1.16000                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 3.21800   | 3.15900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 5.21800   | 5.15900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 7.21800   | 7.15900                         | 0             |
| 01/03/2010 | € / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 9.21800   | 9.15900                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  |        |              | Foreign Exchange Future | 10.61270  | 10.67350                        | 13,075        |
| 01/03/2010 | € / R On 14 June 2010  | 12.10  | C            | Foreign Exchange Future | 0.05500   | 0.06300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 11.90  | C            | Foreign Exchange Future | 0.06800   | 0.07800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 12.00  | C            | Foreign Exchange Future | 0.06100   | 0.07000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 15.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 13.30  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 11.30  | C            | Foreign Exchange Future | 0.13500   | 0.15200                         | 25            |
| 01/03/2010 | € / R On 14 June 2010  | 10.30  | C            | Foreign Exchange Future | 0.48800   | 0.53200                         | 20            |
| 01/03/2010 | € / R On 14 June 2010  | 9.30   | C            | Foreign Exchange Future | 1.32500   | 1.38600                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 8.30   | C            | Foreign Exchange Future | 2.31500   | 2.37600                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 7.30   | C            | Foreign Exchange Future | 3.31300   | 3.37400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 15.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 13.60  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 11.60  | C            | Foreign Exchange Future | 0.09500   | 0.10800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.32700   | 0.36200                         | 0             |
| 01/03/2010 | € / R On 14 June 2010  | 9.60   | C            | Foreign Exchange Future | 1.03400   | 1.09400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.01600   | 2.07800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 3.01300   | 3.07400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.08500   | 0.09600                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.28800   | 0.31800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.94400   | 1.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 1.91700   | 1.97800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.91300   | 2.97400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.12700   | 0.14400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.45800   | 0.50000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.27600   | 1.33700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 2.26500   | 2.32600                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 3.26300   | 3.32400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.12000   | 0.13500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.42900   | 0.47000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.22800   | 1.28800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.21500   | 2.27600                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 3.21300   | 3.27400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.10100   | 0.11400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.35000   | 0.38700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.08200   | 1.14300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.06600   | 2.12700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 3.06300   | 3.12400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.11300   | 0.12800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.40100   | 0.44100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.17900   | 1.24000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 2.16600   | 2.22700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 3.16300   | 3.22400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.10700   | 0.12100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.37500   | 0.41300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.13100   | 1.19100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 2.11600   | 2.17700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 3.11300   | 3.17400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.07200   | 0.08200                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.23700   | 0.26400                         | 29            |
| 01/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.81600   | 0.87000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.76800   | 1.82900                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.76400   | 2.82500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.07600   | 0.08600                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.25300   | 0.28000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.85800   | 0.91300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.81800   | 1.87900                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.81400   | 2.87500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.22300   | 0.24800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.77500   | 0.82800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.71900   | 1.78000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.71400   | 2.77500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.06500   | 0.07400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.20900   | 0.23300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.73500   | 0.78700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.66900   | 1.73100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.66400   | 2.72500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.08000   | 0.09100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.27000   | 0.29800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.90100   | 0.95700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.86700   | 1.92900                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.86400   | 2.92400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.19600   | 0.21900                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.69600   | 0.74700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.62000   | 1.68100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.61400   | 2.67500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.05300   | 0.06000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.16300   | 0.18200                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.58600   | 0.63400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 1.47200   | 1.53300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 2.46400   | 2.52500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.12300   | 0.11100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.70000   | 0.65900                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.59000   | 1.53700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 3.54000   | 3.48100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 5.53700   | 5.47800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 7.53700   | 7.47700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 9.53700   | 9.47700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.08300   | 0.07400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.58300   | 0.54600                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.39100   | 3.33200                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.38800   | 5.32800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.38700   | 7.32700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.38700   | 9.32700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.03800   | 0.03400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.40700   | 0.37500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.21700   | 1.16800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.14300   | 3.08500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.13800   | 5.07800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.13700   | 7.07700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.13700   | 9.07700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.07200   | 0.06400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.54600   | 0.51000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.40200   | 1.35100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.34200   | 3.28300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.33800   | 5.27800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.33700   | 7.27700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.33700   | 9.27700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.06200   | 0.05500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.51000   | 0.47500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.29200   | 3.23300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.28800   | 5.22800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.28700   | 7.22700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.28700   | 9.22700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.04500   | 0.04000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.44000   | 0.40700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.26300   | 1.21300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.19300   | 3.13400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.18800   | 5.12800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.18700   | 7.12700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.18700   | 9.12700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.05300   | 0.04700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.47400   | 0.44100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.30900   | 1.25900                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.24200   | 3.18400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.23800   | 5.17800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.23700   | 7.17700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.23700   | 9.17700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.26200   | 0.24000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.99400   | 0.94800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.89600   | 2.83800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.88800   | 4.82800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.88700   | 6.82700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.88700   | 8.82700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.23800   | 0.21800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.95000   | 0.90500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.84700   | 2.78900                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.83800   | 4.77800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.83700   | 6.77700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 8.83700   | 8.77700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.28700   | 0.26400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.03800   | 0.99100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.94600   | 2.88700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.93800   | 4.87800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.93700   | 6.87700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.93700   | 8.87700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.21600   | 0.19700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.90700   | 0.86200                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.79800   | 2.74000                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.78800   | 4.72800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.78700   | 6.72700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 8.78700   | 8.72700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.19500   | 0.17700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.86400   | 0.82100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.74900   | 2.69100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 4.73800   | 4.67800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 6.73700   | 6.67700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 8.73700   | 8.67700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.03100   | 0.02800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.37500   | 0.34500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.17200   | 1.12300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.09400   | 3.03500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.08800   | 5.02800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 7.08700   | 7.02700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 9.08700   | 9.02700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.02100   | 0.02100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.31400   | 0.28900                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 1.08200   | 1.03500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.99500   | 2.93700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 14 June 2010      | 15.60  | P            | Foreign Exchange Future | 4.98800   | 4.92800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010      | 17.60  | P            | Foreign Exchange Future | 6.98700   | 6.92700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 8.98700   | 8.92700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010      | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | € / R On 14 June 2010      | 8.30   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010      | 9.30   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 01/03/2010 | € / R On 14 June 2010      | 10.30  | P            | Foreign Exchange Future | 0.17500   | 0.15900                         | 271           |
| 01/03/2010 | € / R On 14 June 2010      | 11.30  | P            | Foreign Exchange Future | 0.82200   | 0.77900                         | 0             |
| 01/03/2010 | € / R On 14 June 2010      | 13.30  | P            | Foreign Exchange Future | 2.69900   | 2.64200                         | 0             |
| 01/03/2010 | € / R On 14 June 2010      | 15.30  | P            | Foreign Exchange Future | 4.68800   | 4.62800                         | 0             |
| 01/03/2010 | € / R On 14 June 2010      | 17.30  | P            | Foreign Exchange Future | 6.68700   | 6.62700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010      | 19.30  | P            | Foreign Exchange Future | 8.68700   | 8.62700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 1.44800   | 1.39700                         | 0             |
| 01/03/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 1.35500   | 1.30500                         | 0             |
| 01/03/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 1.54200   | 1.49000                         | 0             |
| 01/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.79040  | 10.85360                        | 525           |
| 01/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.23900   | 0.25500                         | 0             |
| 01/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.11400   | 1.06600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.96720  | 11.03320                        | 158           |
| 01/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.05300   | 0.05700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.11600   | 0.12200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.29300   | 0.30900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.52100   | 0.54900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 1.00400   | 1.05300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 1.81300   | 1.87600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 2.78100   | 2.84800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.31800   | 0.33500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 16.25  | C            | Foreign Exchange Future | 0.05200   | 0.05600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 14.25  | C            | Foreign Exchange Future | 0.11400   | 0.12000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010  | 12.25  | C            | Foreign Exchange Future | 0.28600   | 0.30100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 13 December 2010 | 11.25  | C            | Foreign Exchange Future | 0.50500   | 0.53300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.97200   | 1.02000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 1.76700   | 1.83100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 2.73200   | 2.79900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.01400   | 0.01800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.04100   | 0.04400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.08800   | 0.09300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.20400   | 0.21500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.33600   | 0.35400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.60900   | 0.64500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 1.17500   | 1.23300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 2.04500   | 2.11300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.04200   | 0.04500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.09100   | 0.09600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.21400   | 0.22400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.35500   | 0.37400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.65200   | 0.68900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 1.25400   | 1.31200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 2.14300   | 2.21000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.02300   | 0.02700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.05700   | 0.06100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.12600   | 0.13300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.32700   | 0.34400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.59100   | 0.62300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 1.13900   | 1.19400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.99800   | 2.06400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.97900   | 3.04600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.02200   | 0.02600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.05500   | 0.05900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.05800   | 0.06200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.12800   | 0.13600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 3.02900   | 3.09500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.13100   | 0.13900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.34500   | 0.36400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.63100   | 0.66700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 1.21400   | 1.27200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 2.09400   | 2.16100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 3.07800   | 3.14500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.02400   | 0.02800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.12100   | 0.12800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.30900   | 0.32600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.55500   | 0.58400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 1.07000   | 1.12000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.90500   | 1.96900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.88000   | 2.94700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.04900   | 0.05300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.10700   | 0.11300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.26500   | 0.27900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.46100   | 0.48600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.88200   | 0.92700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.63300   | 1.69500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.58400   | 2.65100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.04700   | 0.05000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.10100   | 0.10700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.24600   | 0.25900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.42200   | 0.44500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.79800   | 0.84100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.50200   | 1.56400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 2.43700   | 2.50400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.02500   | 0.02900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.06100   | 0.06500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.13400   | 0.14200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 3.12800   | 3.19400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.02400   | 0.02800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.05900   | 0.06400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 4.99200   | 4.93100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 6.95700   | 6.89500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 8.94100   | 8.87700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.01700   | 2.95900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 4.94400   | 4.88200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 6.90800   | 6.84600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 8.89100   | 8.82800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.08500   | 0.08100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.38100   | 0.35800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.00500   | 0.96200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 1.82900   | 1.77600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 3.68400   | 3.62400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 5.63000   | 5.56700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 7.60000   | 7.53800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 9.58800   | 9.52400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.06600   | 0.06200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.31500   | 0.29400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 0.89400   | 0.85300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 1.69800   | 1.64600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.54000   | 3.48000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.48200   | 5.42000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.45200   | 7.38900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.43900   | 9.37500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.03800   | 0.03600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.20300   | 0.18700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.68800   | 0.65100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.44200   | 1.39300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.25400   | 3.19500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.00700   | 6.94500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 8.99100   | 8.92700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.02700   | 0.02800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.14700   | 0.13900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.56400   | 0.53400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.27800   | 1.23100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.06400   | 3.00600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.11100   | 3.05300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.04100   | 4.97900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.18800   | 5.12600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.15500   | 7.09300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.14000   | 9.07600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.03100   | 0.03100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.17200   | 0.16100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.62400   | 0.59000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.36000   | 1.31100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.15900   | 3.10000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.09000   | 5.02800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.05600   | 6.99400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.04000   | 8.97700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.13700   | 0.12900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.53500   | 0.50600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.23800   | 1.19100                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.09700   | 2.04100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 3.97400   | 3.91300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 5.92500   | 5.86200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 7.89800   | 7.83500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 9.88700   | 9.82300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.02800   | 0.03000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.15800   | 0.15000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.59200   | 0.56200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.31900   | 1.27100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.18700   | 2.13200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.07100   | 4.01000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.02400   | 5.96100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 7.99700   | 7.93500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 9.98700   | 9.92200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.05000   | 0.04800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.25500   | 0.23700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 0.78800   | 0.75000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.56900   | 1.51800                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.39700   | 3.33700                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.33500   | 5.27300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.30300   | 7.24100                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.28900   | 9.22500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.40100   | 1.35200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.04600   | 0.04300                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.23700   | 0.22000                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 0.75400   | 0.71600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.52600   | 1.47600                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.34900   | 3.28900                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.28600   | 5.22400                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.25400   | 7.19200                         | 0             |
| 01/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.24000   | 9.17600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 15 March 2010 |        |              | Foreign Exchange Future | 6.87240   | 6.87520                         | 13,612        |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.07200   | 1.07500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.07200   | 2.07500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.07200   | 3.07500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | C            | Foreign Exchange Future | 4.07200   | 4.07500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 0.97200   | 0.97500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 1.97200   | 1.97500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 2.97200   | 2.97500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | C            | Foreign Exchange Future | 3.97200   | 3.97500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 0.92200   | 0.92500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 1.92200   | 1.92500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 2.92200   | 2.92500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | C            | Foreign Exchange Future | 3.92200   | 3.92500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 1.02200   | 1.02500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 2.02200   | 2.02500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 3.02200   | 3.02500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | C            | Foreign Exchange Future | 4.02200   | 4.02500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.12200   | 1.12500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.12200   | 2.12500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.12200   | 3.12500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | C            | Foreign Exchange Future | 4.12200   | 4.12500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.42200   | 1.42500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.42200   | 2.42500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.42200   | 3.42500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | C            | Foreign Exchange Future | 4.42200   | 4.42500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.22200   | 1.22500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.22200   | 2.22500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.22200   | 3.22500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | C            | Foreign Exchange Future | 4.22200   | 4.22500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.17200   | 1.17500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.17200   | 2.17500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.17200   | 3.17500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | C            | Foreign Exchange Future | 4.17200   | 4.17500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.27200   | 1.27500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.27200   | 2.27500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 2.62200   | 2.62500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | C            | Foreign Exchange Future | 3.62200   | 3.62500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 1.62200   | 1.62500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 1.87200   | 1.87500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 2.87200   | 2.87500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | C            | Foreign Exchange Future | 3.87200   | 3.87500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.01400   | 0.01900                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 1.72200   | 1.72500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 2.72200   | 2.72500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | C            | Foreign Exchange Future | 3.72200   | 3.72500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.27200   | 3.27500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | C            | Foreign Exchange Future | 4.27200   | 4.27500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.32200   | 1.32500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.32200   | 2.32500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.32200   | 3.32500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | C            | Foreign Exchange Future | 4.32200   | 4.32500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.37200   | 1.37500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.37200   | 2.37500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.37200   | 3.37500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | C            | Foreign Exchange Future | 4.37200   | 4.37500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.47200   | 1.47500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.47200   | 2.47500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.47200   | 3.47500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | C            | Foreign Exchange Future | 4.47200   | 4.47500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 0.77300   | 0.77600                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 0.87300   | 0.87600                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 0.82300   | 0.82600                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.04700   | 0.05600                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.08500   | 0.09400                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.15500   | 0.16300                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.33000   | 0.33600                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.42600   | 0.43100                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 0.52400   | 0.52800                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 0.62300   | 0.62700                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 0.72300   | 0.72600                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 0.67300   | 0.67600                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.01900   | 0.02500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.03500   | 0.04300                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.06400   | 0.07300                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.11800   | 0.12700                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.19500   | 0.20300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.28300   | 0.29000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.37800   | 0.38300                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.47500   | 0.47900                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 0.57400   | 0.57700                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.23800   | 0.24600                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 1.77200   | 1.77500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 2.77200   | 2.77500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | C            | Foreign Exchange Future | 3.77200   | 3.77500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.02500   | 0.03300                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 1.82200   | 1.82500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 2.82200   | 2.82500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | C            | Foreign Exchange Future | 3.82200   | 3.82500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 8.12800   | 8.12500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.20300   | 0.20800                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 2.17800   | 2.17500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 4.17800   | 4.17500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 6.17800   | 6.17500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 8.17800   | 8.17500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 2.22800   | 2.22500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 4.22800   | 4.22500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 6.22800   | 6.22500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 8.22800   | 8.22500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.01600   | 0.02100                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.02300   | 0.02800                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.04600   | 0.05200                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.09200   | 0.09800                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.16300   | 0.16800                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.24700   | 0.25000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.03300   | 0.03800                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.06300   | 0.06900                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.12500   | 0.13100                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.52800   | 1.52500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.52800   | 3.52500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.52800   | 5.52500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.52800   | 7.52500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.62800   | 1.62500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.62800   | 3.62500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.62800   | 5.62500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.62800   | 7.62500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.67800   | 1.67500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.67800   | 3.67500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.67800   | 5.67500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.67800   | 7.67500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 6.37800   | 6.37500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 8.37800   | 8.37500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.29200   | 0.29400                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 2.27800   | 2.27500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 4.27800   | 4.27500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 6.27800   | 6.27500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 8.27800   | 8.27500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 2.12800   | 2.12500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 4.12800   | 4.12500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 6.12800   | 6.12500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.38600   | 0.38600                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 2.37800   | 2.37500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 4.37800   | 4.37500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.72800   | 1.72500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.72800   | 3.72500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.72800   | 5.72500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.72800   | 7.72500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.82800   | 1.82500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.82800   | 3.82500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.82800   | 5.82500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 7.82800   | 7.82500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.77800   | 1.77500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.77800   | 3.77500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.77800   | 5.77500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.77800   | 7.77500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.57800   | 1.57500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.57800   | 3.57500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.57800   | 5.57500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.57800   | 7.57500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.87800   | 1.87500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.87800   | 3.87500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 5.87800   | 5.87500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 7.87800   | 7.87500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 1.97800   | 1.97500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 3.97800   | 3.97500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 5.97800   | 5.97500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 7.97800   | 7.97500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 2.07800   | 2.07500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 4.07800   | 4.07500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 6.07800   | 6.07500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 8.07800   | 8.07500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 2.02800   | 2.02500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 4.02800   | 4.02500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 6.02800   | 6.02500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 8.02800   | 8.02500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 1.92800   | 1.92500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 3.92800   | 3.92500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 5.92800   | 5.92500                         | 0             |
| 01/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 7.92800   | 7.92500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.92340   | 6.92650                         | 247           |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 6.60   | C            | Foreign Exchange Future | 0.42100   | 0.42600                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 5.60   | C            | Foreign Exchange Future | 1.32700   | 1.33000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 4.60   | C            | Foreign Exchange Future | 2.32400   | 2.32700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 3.60   | C            | Foreign Exchange Future | 3.32300   | 3.32700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 2.60   | C            | Foreign Exchange Future | 4.32300   | 4.32700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 8.55   | C            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 6.55   | C            | Foreign Exchange Future | 0.45800   | 0.46300                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 5.55   | C            | Foreign Exchange Future | 1.37700   | 1.38000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 4.55   | C            | Foreign Exchange Future | 2.37400   | 2.37700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 3.55   | C            | Foreign Exchange Future | 3.37300   | 3.37700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 2.55   | C            | Foreign Exchange Future | 4.37300   | 4.37700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 8.50   | C            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 6.50   | C            | Foreign Exchange Future | 0.49600   | 0.50100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 5.50   | C            | Foreign Exchange Future | 1.42600   | 1.42900                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 4.50   | C            | Foreign Exchange Future | 2.42400   | 2.42700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010  | 3.50   | C            | Foreign Exchange Future | 3.42300   | 3.42700                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.42300   | 4.42700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.35200   | 0.35700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.26000   | 0.26700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.08000   | 1.08300                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.07400   | 2.07700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.07300   | 3.07700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 4.07300   | 4.07700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.31900   | 0.32500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.17900   | 1.18200                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.17400   | 2.17700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.17300   | 3.17700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.17300   | 4.17700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.23300   | 0.24000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.03100   | 1.03400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.02400   | 2.02700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.02300   | 3.02700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 4.02300   | 4.02700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.28900   | 0.29500                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.12900   | 1.13200                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.12400   | 2.12700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.12300   | 3.12700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 4.12300   | 4.12700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.38500   | 0.39100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.27800   | 1.28100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.27400   | 2.27700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.27300   | 3.27700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.27300   | 4.27700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.14700   | 0.15300                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.79500   | 0.79800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.77500   | 1.77800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.77300   | 2.77700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.77300   | 3.77700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.16100   | 0.16700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.84100   | 0.84400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.82500   | 1.82800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.82300   | 2.82700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.82300   | 3.82700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.19400   | 0.20000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.93500   | 0.93800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.92400   | 1.92700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.92300   | 2.92700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.92300   | 3.92700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.21300   | 0.21900                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.98300   | 0.98600                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.97400   | 1.97700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.97300   | 2.97700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.97300   | 3.97700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.13400   | 0.14000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.74900   | 0.75300                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.72500   | 1.72800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.72300   | 2.72700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.72300   | 3.72700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.17700   | 0.18300                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.88800   | 0.89100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.87400   | 1.87800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.87300   | 2.87700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.87300   | 3.87700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.67300   | 3.67700                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.12200   | 0.12800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.70500   | 0.70900                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.67500   | 1.67800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.67300   | 2.67700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.03200   | 0.03300                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.44900   | 0.45200                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.33300   | 2.33100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.32700   | 4.32400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.32700   | 6.32400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.32700   | 8.32400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.30400   | 0.30700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.13600   | 2.13400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.12700   | 4.12400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.12700   | 6.12400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.12700   | 8.12400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.41100   | 0.41400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.28400   | 2.28200                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.27700   | 4.27400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.27700   | 6.27400                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.27700   | 8.27400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.24000   | 0.24300                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.03800   | 2.03600                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.02700   | 4.02500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.02700   | 6.02400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.02700   | 8.02400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.27100   | 0.27400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.08700   | 2.08500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.07700   | 4.07400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.07700   | 6.07400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.07700   | 8.07400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.33800   | 0.34100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.18500   | 2.18300                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.17700   | 4.17400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.17700   | 6.17400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.17700   | 8.17400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.37400   | 0.37700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.23400   | 2.23200                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.22700   | 4.22400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.22700   | 6.22400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.22700   | 8.22400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.11200   | 0.11500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.74200   | 1.74000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.72800   | 3.72500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.72700   | 5.72400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.72700   | 7.72400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.16600   | 0.16900                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.89000   | 1.88800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.87800   | 3.87500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.87700   | 5.87400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.87700   | 7.87400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.21000   | 0.21400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.98900   | 1.98700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 3.97700   | 3.97500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 5.97700   | 5.97400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 7.97700   | 7.97400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.14600   | 0.14900                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.84000   | 1.83900                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.82800   | 3.82500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.82700   | 5.82400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.82700   | 7.82400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.18700   | 0.19100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.93900   | 1.93700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 3.92700   | 3.92500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 5.92700   | 5.92400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 7.92700   | 7.92400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.12900   | 0.13100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.07300   | 0.07500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.59500   | 1.59300                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.57800   | 3.57500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.57700   | 5.57400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.57700   | 7.57400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.08500   | 0.08700                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.64400   | 1.64200                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.62800   | 3.62500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.62700   | 5.62400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.62700   | 7.62400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.09800   | 0.10000                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 1.69300   | 1.69100                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 3.67800   | 3.67500                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.67700   | 5.67400                         | 0             |
| 01/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.67700   | 7.67400                         | 0             |
| 01/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.96940   | 6.97360                         | 4,490         |
| 01/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.34500   | 0.35100                         | 0             |
| 01/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.28300   | 0.28400                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       |        |              | Foreign Exchange Future | 7.60790   | 7.68480                         | 229,919       |
| 02/03/2010 | \$ / R On 15 March 2010       | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 8.25   | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 7.25   | C            | Foreign Exchange Future | 0.36600   | 0.44200                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 6.25   | C            | Foreign Exchange Future | 1.35800   | 1.43500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 5.25   | C            | Foreign Exchange Future | 2.35800   | 2.43500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 4.25   | C            | Foreign Exchange Future | 3.35800   | 3.43500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 7.00   | C            | Foreign Exchange Future | 0.60900   | 0.68600                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 6.00   | C            | Foreign Exchange Future | 1.60800   | 1.68500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 5.00   | C            | Foreign Exchange Future | 2.60800   | 2.68500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 4.00   | C            | Foreign Exchange Future | 3.60800   | 3.68500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 4.05   | C            | Foreign Exchange Future | 3.55800   | 3.63500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 7.15   | C            | Foreign Exchange Future | 0.46100   | 0.53800                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010       | 6.15   | C            | Foreign Exchange Future | 1.45800   | 1.53500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 3.45800   | 3.53500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.95800   | 2.03500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.95800   | 3.03500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 1.30800   | 1.38500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.30   | C            | Foreign Exchange Future | 2.30800   | 2.38500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.30   | C            | Foreign Exchange Future | 3.30800   | 3.38500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 3.50800   | 3.58500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 0.41300   | 0.49000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 1.40800   | 1.48500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.20   | C            | Foreign Exchange Future | 2.40800   | 2.48500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.20   | C            | Foreign Exchange Future | 3.40800   | 3.48500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 0.27500   | 0.34800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 1.25800   | 1.33500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.35   | C            | Foreign Exchange Future | 2.25800   | 2.33500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.35   | C            | Foreign Exchange Future | 3.25800   | 3.33500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 1.00800   | 1.08500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 2.00800   | 2.08500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 3.00800   | 3.08500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 0.19100   | 0.26100                         | 100           |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 1.15800   | 1.23500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 2.15800   | 2.23500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 3.15800   | 3.23500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 0.23200   | 0.30400                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 2.20800   | 2.28500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 3.20800   | 3.28500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 1.10800   | 1.18500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 2.10800   | 2.18500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 3.10800   | 3.18500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 1.05800   | 1.13500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 2.05800   | 2.13500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 3.05800   | 3.13500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 0.05400   | 0.08800                         | 1,097         |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.90800   | 0.98500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.90800   | 1.98500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.90800   | 2.98500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 0.04100   | 0.07000                         | 4,010         |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.85800   | 0.93500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.85800   | 1.93500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.85800   | 2.93500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.55900   | 0.63600                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 1.55800   | 1.63500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 2.55800   | 2.63500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 0.02300   | 0.04300                         | 4,000         |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.75800   | 0.83500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 1.75800   | 1.83500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 2.75800   | 2.83500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.70800   | 0.78500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 1.70800   | 1.78500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.65900   | 0.73500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 1.65800   | 1.73500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 2.65800   | 2.73500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.51000   | 0.58700                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 1.50800   | 1.58500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 2.50800   | 2.58500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 0.31900   | 0.39500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 1.20800   | 1.28500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 2.70800   | 2.78500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 4.20800   | 4.28500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.95800   | 1.03500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 2.45800   | 2.53500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.95800   | 4.03500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 0.15400   | 0.22000                         | 8,029         |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 0.12000   | 0.18200                         | 15,890        |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 0.09000   | 0.14700                         | 228           |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 0.07000   | 0.11600                         | 279           |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 0.01800   | 0.03300                         | 5,000         |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 0.00800   | 0.01500                         | 5,000         |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 0.01300   | 0.02600                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 0.01000   | 0.02000                         | 40            |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 0.00400   | 0.00900                         | 279           |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 0.00600   | 0.01200                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 15,890        |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 1             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.44  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 4.00800   | 4.08500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 4.05800   | 4.13500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.90800   | 3.98500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 0.03100   | 0.05500                         | 350           |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.80800   | 0.88500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.80800   | 1.88500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.80800   | 2.88500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.80800   | 3.88500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 3.75800   | 3.83500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 3.70800   | 3.78500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 4.15800   | 4.23500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 4.10800   | 4.18500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.85800   | 3.93500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 3.65800   | 3.73500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 8.34200   | 8.26500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 6.14200   | 6.06500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 8.14200   | 8.06500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 7.89200   | 7.81500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 7.84200   | 7.76500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 8.29200   | 8.21500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 6.24200   | 6.16500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 8.24200   | 8.16500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 12,000        |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.22300   | 0.17000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 8.19200   | 8.11500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 8.09200   | 8.01500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 7.94200   | 7.86500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 7.99200   | 7.91500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 3.39200   | 3.31500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.44  | P            | Foreign Exchange Future | 3.83200   | 3.75500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 2.24200   | 2.16500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 4.69200   | 4.61500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 2.14200   | 2.06500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 2.34200   | 2.26500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 2.44200   | 2.36500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 2.54200   | 2.46500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 2.64200   | 2.56500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 2.74200   | 2.66500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 2.84200   | 2.76500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 4.94200   | 4.86500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 1.89200   | 1.81500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 3.49200   | 3.41500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 3.59200   | 3.51500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 3.69200   | 3.61500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 3.79200   | 3.71500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 3.89200   | 3.81500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 3.99200   | 3.91500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 6.09200   | 6.01500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 1.74200   | 1.66500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 3.24200   | 3.16500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 3.34200   | 3.26500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 3.44200   | 3.36500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 3.54200   | 3.46500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 3.64200   | 3.56500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 3.74200   | 3.66500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 3.84200   | 3.76500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 5.94200   | 5.86500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 1.64200   | 1.56500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.14200   | 3.06500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 5.84200   | 5.76500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 1.59200   | 1.51500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.09200   | 3.01500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 3.19200   | 3.11500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 3.29200   | 3.21500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 5.79200   | 5.71500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 1.49200   | 1.41500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 2.99200   | 2.91500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 5.69200   | 5.61500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 3.94200   | 3.86500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 4.04200   | 3.96500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 4.14200   | 4.06500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 4.24200   | 4.16500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 6.34200   | 6.26500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 2.09200   | 2.01500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 4.09200   | 4.01500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 4.19200   | 4.11500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 6.29200   | 6.21500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 4.34200   | 4.26500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 4.44200   | 4.36500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 6.54200   | 6.46500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 2.19200   | 2.11500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 4.29200   | 4.21500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 6.39200   | 6.31500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 1.99200   | 1.91500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 6.19200   | 6.11500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 1.79200   | 1.71500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 1.69200   | 1.61500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 5.89200   | 5.81500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 1.19200   | 1.11600                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 2.89200   | 2.81500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 5.59200   | 5.51500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 1.34200   | 1.26500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.04200   | 2.96500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 5.74200   | 5.66500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 5.99200   | 5.91500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 1.24200   | 1.16500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 2.94200   | 2.86500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 5.64200   | 5.56500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 1.39200   | 1.31500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 6.04200   | 5.96500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.14200   | 1.06600                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 5.54200   | 5.46500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.99200   | 0.91600                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 2.69200   | 2.61500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 2.79200   | 2.71500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 5.39200   | 5.31500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.94300   | 0.86600                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 5.34200   | 5.26500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.84300   | 0.76700                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 5.24200   | 5.16500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.89300   | 0.81700                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 2.59200   | 2.51500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 5.29200   | 5.21500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.49800   | 0.42700                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 2.29200   | 2.21500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 2.39200   | 2.31500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 2.49200   | 2.41500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 4.89200   | 4.81500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.54600   | 0.47400                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.40200   | 0.33500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 4.79200   | 4.71500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.35500   | 0.29100                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 2.04200   | 1.96500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 4.74200   | 4.66500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.69400   | 0.61900                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.09200   | 5.01500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.45000   | 0.38000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 4.84200   | 4.76500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.31000   | 0.24800                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.11200   | 0.08100                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 1.84200   | 1.76500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 1.94200   | 1.86500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.08200   | 0.06200                         | 220           |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.06200   | 0.04700                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 4.64200   | 4.56500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 1.54200   | 1.46500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.04600   | 0.03500                         | 200           |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.04200   | 4.96500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 8.04200   | 7.96500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 7.79200   | 7.71500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 4.39200   | 4.31500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 4.49200   | 4.41500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 5.49200   | 5.41500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 500           |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 670           |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 1.29200   | 1.21500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.26500   | 0.20800                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 1.44200   | 1.36500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.18300   | 0.13500                         | 100           |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.14600   | 0.10300                         | 562           |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.09200   | 1.01600                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 4.59200   | 4.51500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 5.44200   | 5.36500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.02400   | 0.01900                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.79300   | 0.71800                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.03300   | 0.02600                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.01700   | 0.01300                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.74400   | 0.66900                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 5,110         |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.59500   | 0.52200                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 4.99200   | 4.91500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 6.49200   | 6.41500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 8.49200   | 8.41500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 6.59200   | 6.51500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 8.59200   | 8.51500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 6.69200   | 6.61500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 8.69200   | 8.61500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 6.79200   | 6.71500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 8.79200   | 8.71500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 6.74200   | 6.66500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 8.74200   | 8.66500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 6.94200   | 6.86500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 8.94200   | 8.86500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 6.99200   | 6.91500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 8.99200   | 8.91500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.04200   | 0.96600                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.04200   | 6.96500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 9.04200   | 8.96500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 6.84200   | 6.76500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 8.84200   | 8.76500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 4.54200   | 4.46500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 8.54200   | 8.46500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 6.44200   | 6.36500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 8.44200   | 8.36500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 9,671         |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 8.39200   | 8.31500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.64500   | 0.57100                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 6.64200   | 6.56500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 8.64200   | 8.56500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 6.89200   | 6.81500                         | 0             |
| 02/03/2010 | \$ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 8.89200   | 8.81500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 7.74060   | 7.81900                         | 47,937        |
| 02/03/2010 | \$ / R On 14 June 2010  | 8.40   | C            | Foreign Exchange Future | 0.10900   | 0.13100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 4.15   | C            | Foreign Exchange Future | 3.59100   | 3.66900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 4.20   | C            | Foreign Exchange Future | 3.54100   | 3.61900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 10.80  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 10.75  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 5.75   | C            | Foreign Exchange Future | 1.99200   | 2.07000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 4.75   | C            | Foreign Exchange Future | 2.99100   | 3.06900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 7.45   | C            | Foreign Exchange Future | 0.44100   | 0.50100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 6.45   | C            | Foreign Exchange Future | 1.29800   | 1.37600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 5.45   | C            | Foreign Exchange Future | 2.29100   | 2.37000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 4.45   | C            | Foreign Exchange Future | 3.29100   | 3.36900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010  | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.39600   | 1.47400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.39100   | 2.47000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.47300   | 0.53500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.64100   | 3.71900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 4.14100   | 4.21900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 4.09100   | 4.16900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.74100   | 3.81900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.73700   | 0.80900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.69300   | 1.77200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.69100   | 2.76900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.69100   | 3.76900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 21,978        |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.04200   | 0.05100                         | 21,978        |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.03400   | 0.04100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.32700   | 0.37900                         | 100           |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.02600   | 0.03200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.02900   | 0.03500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.30200   | 0.35200                         | 600           |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.02500   | 0.03000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.02800   | 0.03400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.03000   | 0.03700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.27800   | 0.32600                         | 33            |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.15500   | 0.18500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.11700   | 0.14000                         | 1,900         |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.14400   | 0.17200                         | 135           |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.01400   | 0.01800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.01600   | 0.02100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.01900   | 0.02400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.02300   | 0.02800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.17900   | 0.21300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 26,596        |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.03200   | 0.03900                         | 26,596        |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.01800   | 0.02300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.02100   | 0.02600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.02400   | 0.02900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.19300   | 0.22800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 4.04100   | 4.11900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.94100   | 4.01900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.79100   | 3.86900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.89100   | 3.96900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.84100   | 3.91900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.39100   | 3.46900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.57800   | 0.64500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.49500   | 1.57300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.49100   | 3.56900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.12500   | 0.15000                         | 140           |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.54200   | 0.60700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.44600   | 1.52400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.44100   | 2.51900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.44100   | 3.51900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.10200   | 0.12300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.06800   | 0.08300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.07300   | 0.08800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 1.05300   | 1.13100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 2.04200   | 2.12000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 3.04100   | 3.11900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.09500   | 0.11500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.41000   | 0.46900                         | 100           |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.24100   | 2.32000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.24100   | 3.31900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.08900   | 0.10700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.38100   | 0.43700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 1.19900   | 1.27700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 2.19100   | 2.27000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 3.19100   | 3.26900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.08300   | 0.10000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 1.15000   | 1.22800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 2.14200   | 2.22000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 3.14100   | 3.21900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.07800   | 0.09400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 1.10100   | 1.18000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 2.09200   | 2.17000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 3.09100   | 3.16900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.06400   | 0.07800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.25900   | 0.30200                         | 21,795        |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.95800   | 1.03400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.94200   | 2.02100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.94100   | 3.01900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.24000   | 0.28100                         | 450           |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.91200   | 0.98700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.89200   | 1.97100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.89100   | 2.96900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.05700   | 0.06900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.22300   | 0.26200                         | 55            |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.86700   | 0.94200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.84300   | 1.92100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.84100   | 2.91900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.65500   | 0.72500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.59400   | 1.67200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.59100   | 2.66900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.04500   | 0.05400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.16700   | 0.19800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.69500   | 0.76600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.64400   | 1.72200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.64100   | 2.71900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.20800   | 0.24500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.82200   | 0.89600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.79300   | 1.87100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.79100   | 2.86900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.05300   | 0.06500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.06000   | 0.07300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.05000   | 0.06100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.77900   | 0.85200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.74300   | 1.82200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.04000   | 0.04900                         | 21,795        |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.61600   | 0.68500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.54500   | 1.62300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.54100   | 2.61900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.03800   | 0.04600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.04700   | 0.05800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.50700   | 0.57100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.24800   | 1.32700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.74100   | 2.81900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.24100   | 4.31900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.13500   | 0.16100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 1.00400   | 1.08200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.49100   | 2.56900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.99100   | 4.06900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.03600   | 0.04300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.35300   | 0.40700                         | 390           |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.21200   | 0.18800                         | 130           |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.59500   | 1.52400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.64400   | 0.59200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.51100   | 3.43300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.50900   | 6.43100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.00900   | 7.93100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.26200   | 3.18500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.75900   | 4.68100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.25900   | 6.18100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.75900   | 7.68100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.11600   | 0.10200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.35600   | 1.28900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.54700   | 1.47700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.11000   | 4.03200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.07500   | 0.06600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.49900   | 1.43000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.46100   | 3.38400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.45900   | 5.38100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.03800   | 0.03300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.30900   | 1.24200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.26000   | 4.18200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.25900   | 5.18100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.16900   | 1.10400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.26200   | 1.19600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.61000   | 3.53300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.60900   | 4.53200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.60900   | 5.53100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.03100   | 0.02700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.41700   | 0.37600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.71000   | 3.63300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.70900   | 5.63100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.05400   | 0.04700                         | 200           |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.52600   | 0.47900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.40400   | 1.33500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 2.86400   | 2.78800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 3.86000   | 3.78200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 5.85900   | 5.78100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.06400   | 0.05600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 3.91000   | 3.83200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 4.90900   | 4.83100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 5.90900   | 5.83100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 2.96400   | 2.88700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 3.96000   | 3.88200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 4.95900   | 4.88100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 5.95900   | 5.88100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.76000   | 3.68300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.75900   | 5.68100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.02600   | 0.02300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.38200   | 0.34300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.21600   | 1.15000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.66000   | 3.58300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.65900   | 5.58100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.02100   | 0.01800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.34900   | 0.31200                         | 430           |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.31800   | 0.28300                         | 200           |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.12300   | 1.05900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.56100   | 3.48300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.55900   | 4.48200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.55900   | 5.48100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.98700   | 0.92500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.41100   | 3.33400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.40900   | 5.33100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.94200   | 0.88100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.36100   | 3.28400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.36000   | 4.28200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.35900   | 5.28100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.19000   | 0.16800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.89800   | 0.83800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.31100   | 3.23400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.31000   | 4.23200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.30900   | 5.23100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.16900   | 0.15000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.85400   | 0.79600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.03200   | 0.96900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.75900   | 6.68100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 3.81000   | 3.73200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 6.80900   | 6.73100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 6.85900   | 6.78100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.07700   | 1.01400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.81100   | 0.75400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.10100   | 0.08800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.68400   | 0.63100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.05900   | 4.98100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.55900   | 6.48100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.08700   | 0.07600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.50900   | 8.43100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.25900   | 8.18100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.15900   | 6.08100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.15900   | 8.08100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.75900   | 9.68100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.10900   | 6.03100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.10900   | 8.03100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.21000   | 4.13200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.20900   | 6.13100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.20900   | 8.13100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.06000   | 3.98200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.05900   | 5.98100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.05900   | 7.98100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.01000   | 3.93200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.00900   | 5.93100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 7.95900   | 7.88100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.27400   | 2.20000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.45200   | 0.40900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 1.98300   | 1.91000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.08000   | 2.00700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.17700   | 2.10400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.37200   | 2.29700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.47000   | 2.39500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.56800   | 2.49300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.65900   | 4.58200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.69100   | 1.62000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.40900   | 4.33200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.48800   | 0.44400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.03200   | 1.95900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.12800   | 2.05500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.22500   | 2.15200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.32300   | 2.24900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.42100   | 2.34600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.51900   | 2.44400                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.61700   | 2.54200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.70900   | 4.63100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.60300   | 0.55300                         | 6             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.66700   | 2.59100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.76500   | 2.68900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 4.85900   | 4.78100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.72600   | 0.67100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.71600   | 2.64000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 2.81500   | 2.73900                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 2.91400   | 2.83800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.00900   | 4.93100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.56400   | 0.51600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 4.80900   | 4.73100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.28700   | 0.25700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.73900   | 1.66800                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 1.83700   | 1.76500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 1.93400   | 1.86100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.26100   | 0.23300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.78800   | 1.71600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 1.88500   | 1.81300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.45900   | 4.38200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.23600   | 0.21000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.64300   | 1.57200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.45100   | 1.38200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.16000   | 4.08200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.50900   | 4.43200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 7.85900   | 7.78100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.04600   | 0.04000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.30900   | 6.23100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.30900   | 8.23100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.35900   | 8.28100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 7.90900   | 7.83100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.35900   | 6.28100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.13200   | 0.11600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.60900   | 6.53100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.60900   | 8.53100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.15000   | 0.13200                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.70900   | 6.63100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 8.70900   | 8.63100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 8.80900   | 8.73100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 8.75900   | 8.68100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 6.95900   | 6.88100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 8.95900   | 8.88100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.01300   | 2.93700                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.00900   | 6.93100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 9.00900   | 8.93100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.06300   | 2.98600                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.05900   | 6.98100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 9.05900   | 8.98100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 8.85900   | 8.78100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 8.55900   | 8.48100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.45900   | 6.38100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.45900   | 8.38100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.40900   | 6.33100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.40900   | 8.33100                         | 0             |
| 02/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.76800   | 0.71200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.87470   | 7.95330                         | 6,987         |
| 02/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.02400   | 0.02700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.08500   | 0.09300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 1.07900   | 1.15500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 2.03200   | 2.11000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 3.02600   | 3.10500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 4.02500   | 4.10300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.02500   | 0.02800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.08700   | 0.09600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.44900   | 0.49900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 1.12400   | 1.20100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 2.08100   | 2.15900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 3.07600   | 3.15500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 4.07500   | 4.15300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.42600   | 0.47400                         | 509           |
| 02/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.08200   | 0.09100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.40600   | 0.45100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 1.03700   | 1.11100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.98300   | 2.06000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.97600   | 3.05500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.97500   | 4.05400                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.02200   | 0.02600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.07900   | 0.08800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.38800   | 0.42900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.99600   | 1.06600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.93300   | 2.01100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.92600   | 3.00500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.92500   | 4.00400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.01900   | 0.02300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.07300   | 0.08100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.35300   | 0.39100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.91700   | 0.98500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.83600   | 1.91300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.82700   | 2.90500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.82500   | 3.90400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.01800   | 0.02200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.07000   | 0.07900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.33700   | 0.37300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.87800   | 0.94500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.78700   | 1.86400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.77700   | 2.85500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.77500   | 3.85400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.06800   | 0.07600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.32100   | 0.35700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.84100   | 0.90700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.73800   | 1.81500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.72700   | 2.80500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.72500   | 3.80400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.01400   | 0.01800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.06100   | 0.06800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.73500   | 0.79700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.59300   | 1.67000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.57800   | 2.65600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.57500   | 3.65400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.06300   | 0.07100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.29300   | 0.32600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.76900   | 0.83300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.64100   | 1.71900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.62700   | 2.70600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.62500   | 3.70400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.01300   | 0.01700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.05700   | 0.06400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.25600   | 0.28500                         | 585           |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.66900   | 0.72900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.49700   | 1.57400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.47800   | 2.55700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.47500   | 3.55400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.28000   | 0.31100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.02600   | 0.02900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.09300   | 0.10300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.49800   | 0.55000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.21600   | 1.29200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 2.18000   | 2.25900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 3.17600   | 3.25400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 4.17500   | 4.25300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.02600   | 0.02800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.09000   | 0.10000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.47300   | 0.52400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 1.17000   | 1.24600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 2.13100   | 2.20900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 3.12600   | 3.20400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 4.12500   | 4.20300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.07600   | 0.08500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.37000   | 0.40900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.95600   | 1.02500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.88400   | 1.96200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.87600   | 2.95500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.87500   | 3.95400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.06500   | 0.07300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.30700   | 0.34100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.80400   | 0.86900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.69000   | 1.76700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.67700   | 2.75600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.67500   | 3.75400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.01300   | 0.01700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.05900   | 0.06600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.26800   | 0.29800                         | 3,000         |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.70100   | 0.76300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.54500   | 1.62200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.52800   | 2.60600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.52500   | 3.60400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.12300   | 0.13600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.13700   | 0.15200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.22400   | 0.24900                         | 500           |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.15400   | 0.17100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.19700   | 0.21900                         | 3,000         |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.14200   | 0.15800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.36700   | 1.30500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.27900   | 1.21800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.02200   | 0.96600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.41200   | 1.34900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 0.89900   | 0.84600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.54800   | 1.48300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.17600   | 0.16000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.74300   | 0.69500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.53400   | 2.46300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.48800   | 4.41400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.47600   | 6.40000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.47500   | 8.39700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.12900   | 0.11600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.63200   | 0.58800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.39000   | 2.32000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.34100   | 4.26700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.32600   | 6.25000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.32500   | 8.24800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.08100   | 0.07200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.49500   | 0.45600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.20100   | 2.13200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.14500   | 4.07100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.12700   | 6.05000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.12600   | 8.04800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.04500   | 0.04300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.34800   | 0.32100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 1.96500   | 1.89700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 3.90100   | 3.82500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 5.87700   | 5.80100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 7.87600   | 7.79800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.04100   | 0.03900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.32300   | 0.29700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 1.91800   | 1.85000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 3.85100   | 3.77600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 5.82700   | 5.75200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 7.82600   | 7.74800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.70500   | 0.65800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02200   | 0.02100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.19400   | 0.17600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.78100   | 0.73200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.58200   | 2.51100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.53800   | 4.46400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.52600   | 6.44900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.52500   | 8.44700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.14400   | 0.13000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.66800   | 0.62300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.43800   | 2.36800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.39000   | 4.31600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.37600   | 6.30000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.37500   | 8.29800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.16000   | 0.14400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.48600   | 2.41500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.43900   | 4.36500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.42600   | 6.35000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.42500   | 8.34800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.11600   | 0.10400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.59600   | 0.55400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.34300   | 2.27300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.29200   | 4.21800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.27600   | 6.20000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.27500   | 8.19800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.10300   | 0.09200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.56200   | 0.52000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.29500   | 2.22600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.24300   | 4.16900                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.22600   | 6.15000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.22500   | 8.14800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.09200   | 0.08200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.52800   | 0.48800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.24800   | 2.17800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.19400   | 4.12000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.17600   | 6.10000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.17600   | 8.09800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.07100   | 0.06300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.46300   | 0.42600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.15400   | 2.08500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.09700   | 4.02300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.07700   | 6.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.07600   | 7.99800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.06200   | 0.05800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.43100   | 0.39800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.10700   | 2.03800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.04800   | 3.97300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.02700   | 5.95100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.02600   | 7.94800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.40100   | 0.37100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.04900   | 0.04800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.37400   | 0.34600                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.01200   | 1.94300                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 3.95000   | 3.87500                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 5.92700   | 5.85100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 7.92600   | 7.84800                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.05400   | 0.05200                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.06000   | 1.99000                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 3.99900   | 3.92400                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 5.97700   | 5.90100                         | 0             |
| 02/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 7.97600   | 7.89800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 8.00540   | 8.08690                         | 673           |
| 02/03/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.02600   | 0.02800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.05900   | 0.06300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.15100   | 0.16300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.54500   | 0.59300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 1.15600   | 1.23000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 2.06900   | 2.15000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 3.06000   | 3.14100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 4.05600   | 4.13800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.35200   | 0.38300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 16.00  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 14.00  | C            | Foreign Exchange Future | 0.02500   | 0.02700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 12.00  | C            | Foreign Exchange Future | 0.05800   | 0.06200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 10.00  | C            | Foreign Exchange Future | 0.14800   | 0.15900                         | 300           |
| 02/03/2010 | \$ / R On 13 December 2010  | 7.00   | C            | Foreign Exchange Future | 1.11500   | 1.18800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010  | 6.00   | C            | Foreign Exchange Future | 2.02000   | 2.10100                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 3.01000   | 3.09200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 4.00600   | 4.08800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.02500   | 0.02700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.05600   | 0.06100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.14300   | 0.15500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.50500   | 0.54900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 1.07700   | 1.14700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.97200   | 2.05200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.96000   | 3.04200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.95600   | 4.03800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.02400   | 0.02700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.05500   | 0.06000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.13900   | 0.15200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.48700   | 0.52800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 1.04000   | 1.10700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.92400   | 2.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.91100   | 2.99200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.90700   | 3.98800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.52400   | 0.57100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.05400   | 0.05900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.13600   | 0.14700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.46900   | 0.50900                         | 4,400         |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 1.00300   | 1.07000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.87600   | 1.95400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.86100   | 2.94300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.85700   | 3.93800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.02300   | 0.02500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.05300   | 0.05700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.13200   | 0.14300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.45200   | 0.49100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.96800   | 1.03400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.82900   | 1.90700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.81100   | 2.89300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.80700   | 3.88800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.02200   | 0.02500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.05100   | 0.05600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.23000   | 0.25000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.18700   | 0.20300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.08600   | 0.09300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.25300   | 0.27500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.95500   | 5.03700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.24500   | 0.26600                         | 330           |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.19300   | 0.20900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.12100   | 0.13200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.40600   | 0.44100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.86700   | 0.93000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.68800   | 1.76500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.66300   | 2.74400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.65700   | 3.73900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.03600   | 0.03900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.12800   | 0.13900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.43600   | 0.47400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.93400   | 0.99800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.78100   | 1.85900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.76200   | 2.84300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.75700   | 3.83800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.04700   | 0.05100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.11500   | 0.12500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.37800   | 0.41100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.80500   | 0.86500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.59500   | 1.67200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.56300   | 2.64500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.55700   | 3.63900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.02000   | 0.02300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.04800   | 0.05200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.11800   | 0.12800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.39200   | 0.42600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.83600   | 0.89700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.64100   | 1.71800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.61300   | 2.69400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.60700   | 3.68900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.34000   | 0.37000                         | 117           |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.04600   | 0.05000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.11200   | 0.12200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.36500   | 0.39700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.77500   | 0.83400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.54900   | 1.62600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.51400   | 2.59500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.50800   | 3.58900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.42100   | 0.45700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.02700   | 0.02900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.06100   | 0.06600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.15900   | 0.17200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.59000   | 0.64100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.24000   | 1.31500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 2.16800   | 2.24900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 3.15900   | 3.24100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 4.15600   | 4.23700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.02600   | 0.02800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.06000   | 0.06500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.15500   | 0.16800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.56700   | 0.61700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.19800   | 1.27200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 2.11900   | 2.19900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 3.10900   | 3.19100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 4.10600   | 4.18700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.05000   | 0.05500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.12500   | 0.13600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.90000   | 0.96300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.73400   | 1.81200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.71200   | 2.79400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.70700   | 3.78800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.02100   | 0.02300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.04900   | 0.05300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.39400   | 4.31600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.36600   | 6.28600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.35200   | 8.27200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.02900   | 0.02500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.19500   | 0.17600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.42000   | 2.34900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.34500   | 4.26800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.31700   | 6.23700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.30300   | 8.22200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.09300   | 0.08500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.46200   | 0.43000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.05000   | 1.98100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 3.95500   | 3.87800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 5.92100   | 5.84100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 7.90500   | 7.82400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.08500   | 0.07800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.43500   | 0.40400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.00400   | 1.93500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 3.90600   | 3.82900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 5.87200   | 5.79200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 7.85500   | 7.77400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.71600   | 0.67000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.04400   | 0.03900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.27000   | 0.24700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.86000   | 0.81000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.60700   | 2.53500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.54100   | 4.46300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.51400   | 6.43500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.50200   | 8.42100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 0.93500   | 0.88300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.03600   | 0.03100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.23100   | 0.21000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.78700   | 0.73900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.51300   | 2.44100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.44300   | 4.36500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.41500   | 6.33600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.40200   | 8.32100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.04000   | 0.03500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.25000   | 0.22800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.82300   | 0.77400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.56000   | 2.48800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.49200   | 4.41400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.46500   | 6.38500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.45200   | 8.37100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.02600   | 0.02200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.17900   | 0.16100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.68100   | 0.63700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.37300   | 2.30200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.08100   | 5.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.06000   | 6.98000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.03300   | 0.02800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.21200   | 0.19300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.75100   | 0.70400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.46600   | 2.39500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.68800   | 1.62200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.34000   | 1.27900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.29800   | 1.23800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.13100   | 3.05600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.73200   | 1.66600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.42500   | 1.36300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.29600   | 4.21900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.26700   | 6.18800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.25300   | 8.17200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.02400   | 0.02000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.16300   | 0.14700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.64700   | 0.60400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.32700   | 2.25600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.24800   | 4.17000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.21800   | 6.13800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.20300   | 8.12200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.02100   | 0.01700                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.14800   | 0.13300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.61400   | 0.57200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.28100   | 2.21000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.19900   | 4.12200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.16800   | 6.08900                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.15300   | 8.07300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.51900   | 0.48400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.01900   | 0.01500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.13500   | 0.12000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.58200   | 0.54100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.23400   | 2.16500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.15000   | 4.07300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.11900   | 6.04000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.10400   | 8.02300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.12200   | 0.11000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.55000   | 0.51200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.18800   | 2.11800                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.10100   | 4.02400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.07000   | 5.99000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.05400   | 7.97300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.11000   | 0.10100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.14300   | 2.07200                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.05300   | 3.97500                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.02000   | 5.94000                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.00400   | 7.92400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.89700   | 0.84600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.10100   | 0.09300                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.49000   | 0.45600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.09600   | 2.02600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.00400   | 3.92600                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 5.97100   | 5.89100                         | 0             |
| 02/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 7.95400   | 7.87400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010     |        |              | Foreign Exchange Future | 11.37700  | 11.46730                        | 16,619        |
| 02/03/2010 | £ / R On 15 March 2010     | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010     | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010     | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010     | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010     | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010     | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010     | 12.00  | C            | Foreign Exchange Future | 0.01000   | 0.01600                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010     | 11.00  | C            | Foreign Exchange Future | 0.39800   | 0.48400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010     | 10.00  | C            | Foreign Exchange Future | 1.37700   | 1.46700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010     | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010     | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010     | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.26900   | 0.34900                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 1.22700   | 1.31800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 2.62700   | 2.71700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 2.97700   | 3.06700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 2.72700   | 2.81700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 3.22700   | 3.31700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 3.17700   | 3.26700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 2.92700   | 3.01700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 2.67700   | 2.76700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 2.52700   | 2.61700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 2.42700   | 2.51700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 2.27700   | 2.36700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 2.32700   | 2.41700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 3.02700   | 3.11700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 3.42700   | 3.51700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 2.37700   | 2.46700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 3.37700   | 3.46700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 3.52700   | 3.61700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 3.32700   | 3.41700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.01700   | 0.02800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.53800   | 0.62600                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 1.52700   | 1.61700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.01200   | 0.01900                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.44400   | 0.53100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 1.42700   | 1.51700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.02100   | 0.03400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.58600   | 0.67400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 1.57700   | 1.66700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 02/03/2010 | £ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.03200   | 0.05000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.68200   | 0.77200                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 1.67700   | 1.76700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.04700   | 0.07300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.78000   | 0.87000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 1.77700   | 1.86700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.07100   | 0.10600                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.87900   | 0.96900                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 1.87700   | 1.96700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 2.77700   | 2.86700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 2.87700   | 2.96700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 2.82700   | 2.91700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 2.57700   | 2.66700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 2.47700   | 2.56700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00700   | 0.01100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.31100   | 0.39300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 1.27700   | 1.36800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 2.22700   | 2.31700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.12600   | 0.19200                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 1.02800   | 1.11800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 2.02700   | 2.11700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.23000   | 0.30700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 1.17700   | 1.26800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 2.17700   | 2.26700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.19200   | 0.26700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 1.12800   | 1.21800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 2.12700   | 2.21700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.10400   | 0.15800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.97800   | 1.06800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 1.97700   | 2.06700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00800   | 0.01300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.35400   | 0.43800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 1.32700   | 1.41700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.08600   | 0.12800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.92900   | 1.01900                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 1.92700   | 2.01700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.15800   | 0.22800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 1.07800   | 1.16800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 2.07700   | 2.16700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 11,630        |
| 02/03/2010 | £ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.01400   | 0.02300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.49100   | 0.57800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 1.47700   | 1.56700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.03900   | 0.06100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.73100   | 0.82100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 1.72700   | 1.81700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.02600   | 0.04100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.63400   | 0.72300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 1.62700   | 1.71700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.05800   | 0.08800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.83000   | 0.91900                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 1.82700   | 1.91700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 2.47300   | 2.38300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 3.47300   | 3.38300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 4.47300   | 4.38300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.85  | P            | Foreign Exchange Future | 5.47300   | 5.38300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 6.47300   | 6.38300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 0.23100   | 0.17100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 1.17500   | 1.08500                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 2.17300   | 2.08300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 3.17300   | 3.08300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 4.17300   | 4.08300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 5.17300   | 5.08300                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 6.17300   | 6.08300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 0.39900   | 0.32400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 1.37400   | 1.28400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 2.37300   | 2.28300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 3.37300   | 3.28300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 4.37300   | 4.28300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.75  | P            | Foreign Exchange Future | 5.37300   | 5.28300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 6.37300   | 6.28300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 0.31200   | 0.24400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 1.27400   | 1.18500                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 2.27300   | 2.18300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 3.27300   | 3.18300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 4.27300   | 4.18300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 5.27300   | 5.18300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 6.27300   | 6.18300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.01400   | 0.01100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 0.53700   | 0.45600                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 1.52400   | 1.43400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 2.52300   | 2.43300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 3.52300   | 3.43300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 4.52300   | 4.43300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.90  | P            | Foreign Exchange Future | 5.52300   | 5.43300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 6.52300   | 6.43300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 2.67300   | 2.58300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 0.08100   | 0.06100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 0.92600   | 0.83800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 1.92300   | 1.83300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 2.92300   | 2.83300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 3.92300   | 3.83300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 4.92300   | 4.83300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 5.92300   | 5.83300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 7.92300   | 7.83300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.30  | P            | Foreign Exchange Future | 9.92300   | 9.83300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 0.15900   | 0.11100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 1.07500   | 0.98600                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 2.07300   | 1.98300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 4.07300   | 3.98300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 6.07300   | 5.98300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 8.07300   | 7.98300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.45  | P            | Foreign Exchange Future | 10.07300  | 9.98300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 8.17300   | 8.08300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.55  | P            | Foreign Exchange Future | 10.17300  | 10.08300                        | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 8.22300   | 8.13300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.60  | P            | Foreign Exchange Future | 10.22300  | 10.13300                        | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 8.37300   | 8.28300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.75  | P            | Foreign Exchange Future | 10.37300  | 10.28300                        | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 8.47300   | 8.38300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.85  | P            | Foreign Exchange Future | 10.47300  | 10.38300                        | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 8.52300   | 8.43300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.90  | P            | Foreign Exchange Future | 10.52300  | 10.43300                        | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 8.57300   | 8.48300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.95  | P            | Foreign Exchange Future | 10.57300  | 10.48300                        | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.02700   | 0.02100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 0.68100   | 0.59600                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 1.67300   | 1.58400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 4.67300   | 4.58300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 6.67300   | 6.58300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 8.67300   | 8.58300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 22.05  | P            | Foreign Exchange Future | 10.67300  | 10.58300                        | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 8.42300   | 8.33300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.80  | P            | Foreign Exchange Future | 10.42300  | 10.33300                        | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 8.27300   | 8.18300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.65  | P            | Foreign Exchange Future | 10.27300  | 10.18300                        | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 0.12700   | 0.09100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 1.02500   | 0.93700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 2.02300   | 1.93300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 4.02300   | 3.93300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 6.02300   | 5.93300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 8.02300   | 7.93300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.40  | P            | Foreign Exchange Future | 10.02300  | 9.93300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.06500   | 0.05000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 0.87700   | 0.78900                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 1.87300   | 1.78300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 3.87300   | 3.78300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 5.87300   | 5.78300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 7.87300   | 7.78300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.25  | P            | Foreign Exchange Future | 9.87300   | 9.78300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.05300   | 0.04000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 0.82800   | 0.74100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 1.82300   | 1.73300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 3.82300   | 3.73300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 5.82300   | 5.73300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 7.82300   | 7.73300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.20  | P            | Foreign Exchange Future | 9.82300   | 9.73300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 0.09900   | 0.07500                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 0.97600   | 0.88800                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 1.97300   | 1.88300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 3.97300   | 3.88300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 5.97300   | 5.88300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 7.97300   | 7.88300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.35  | P            | Foreign Exchange Future | 9.97300   | 9.88300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 8.12300   | 8.03300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.50  | P            | Foreign Exchange Future | 10.12300  | 10.03300                        | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.03400   | 0.02600                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 0.73000   | 0.64400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.90  | P            | Foreign Exchange Future | 7.52300   | 7.43300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.90  | P            | Foreign Exchange Future | 9.52300   | 9.43300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.80  | P            | Foreign Exchange Future | 7.42300   | 7.33300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.80  | P            | Foreign Exchange Future | 9.42300   | 9.33300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.55  | P            | Foreign Exchange Future | 7.17300   | 7.08300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.55  | P            | Foreign Exchange Future | 9.17300   | 9.08300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.50  | P            | Foreign Exchange Future | 7.12300   | 7.03300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.50  | P            | Foreign Exchange Future | 9.12300   | 9.03300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.60  | P            | Foreign Exchange Future | 7.22300   | 7.13300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.60  | P            | Foreign Exchange Future | 9.22300   | 9.13300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 2.12300   | 2.03300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 0.19400   | 0.13900                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 1.12500   | 1.03600                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 3.12300   | 3.03300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 4.12300   | 4.03300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 5.12300   | 5.03300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 6.12300   | 6.03300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 0.27000   | 0.20600                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 1.22400   | 1.13500                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 2.22300   | 2.13300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 3.22300   | 3.13300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 4.22300   | 4.13300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 5.22300   | 5.13300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 6.22300   | 6.13300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 0.35500   | 0.28300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 1.32400   | 1.23500                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 2.32300   | 2.23300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 3.32300   | 3.23300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 4.32300   | 4.23300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.70  | P            | Foreign Exchange Future | 5.32300   | 5.23300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 6.32300   | 6.23300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 0.44400   | 0.36700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 1.42400   | 1.33400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 2.42300   | 2.33300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 3.42300   | 3.33300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 4.42300   | 4.33300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.80  | P            | Foreign Exchange Future | 5.42300   | 5.33300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 6.42300   | 6.33300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.01700   | 0.01400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 0.58500   | 0.50200                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 1.57400   | 1.48400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 2.57300   | 2.48300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 3.57300   | 3.48300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 4.57300   | 4.48300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.95  | P            | Foreign Exchange Future | 5.57300   | 5.48300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 6.57300   | 6.48300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.01100   | 0.00900                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 0.49000   | 0.41100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 1.47400   | 1.38400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.65  | P            | Foreign Exchange Future | 7.27300   | 7.18300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.65  | P            | Foreign Exchange Future | 9.27300   | 9.18300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 2.97300   | 2.88300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 4.97300   | 4.88300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.35  | P            | Foreign Exchange Future | 6.97300   | 6.88300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.35  | P            | Foreign Exchange Future | 8.97300   | 8.88300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 3.67300   | 3.58300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.05  | P            | Foreign Exchange Future | 5.67300   | 5.58300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.05  | P            | Foreign Exchange Future | 7.67300   | 7.58300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.05  | P            | Foreign Exchange Future | 9.67300   | 9.58300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 3.77300   | 3.68300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 5.77300   | 5.68300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 7.77300   | 7.68300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 21.15  | P            | Foreign Exchange Future | 9.77300   | 9.68300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 3.72300   | 3.63300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 5.72300   | 5.63300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 7.72300   | 7.63300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 21.10  | P            | Foreign Exchange Future | 9.72300   | 9.63300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.95  | P            | Foreign Exchange Future | 7.57300   | 7.48300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.95  | P            | Foreign Exchange Future | 9.57300   | 9.48300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.85  | P            | Foreign Exchange Future | 7.47300   | 7.38300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.85  | P            | Foreign Exchange Future | 9.47300   | 9.38300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.40  | P            | Foreign Exchange Future | 9.02300   | 8.93300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.70  | P            | Foreign Exchange Future | 7.32300   | 7.23300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.70  | P            | Foreign Exchange Future | 9.32300   | 9.23300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 3.07300   | 2.98300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 5.07300   | 4.98300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.45  | P            | Foreign Exchange Future | 7.07300   | 6.98300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.45  | P            | Foreign Exchange Future | 9.07300   | 8.98300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 2.82300   | 2.73300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 4.82300   | 4.73300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.20  | P            | Foreign Exchange Future | 6.82300   | 6.73300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.20  | P            | Foreign Exchange Future | 8.82300   | 8.73300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 3.02300   | 2.93300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 5.02300   | 4.93300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.40  | P            | Foreign Exchange Future | 7.02300   | 6.93300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.75  | P            | Foreign Exchange Future | 7.37300   | 7.28300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.75  | P            | Foreign Exchange Future | 9.37300   | 9.28300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 1.72300   | 1.63400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 2.72300   | 2.63300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 4.72300   | 4.63300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 6.72300   | 6.63300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 8.72300   | 8.63300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 22.10  | P            | Foreign Exchange Future | 10.72300  | 10.63300                        | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.04200   | 0.03200                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 0.77900   | 0.69200                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 1.77300   | 1.68400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 2.77300   | 2.68300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 4.77300   | 4.68300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.15  | P            | Foreign Exchange Future | 6.77300   | 6.68300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.15  | P            | Foreign Exchange Future | 8.77300   | 8.68300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 22.15  | P            | Foreign Exchange Future | 10.77300  | 10.68300                        | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.02100   | 0.01700                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 0.63300   | 0.54900                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 1.62300   | 1.53400                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 2.62300   | 2.53300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 4.62300   | 4.53300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 6.62300   | 6.53300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 8.62300   | 8.53300                         | 0             |
| 02/03/2010 | £ / R On 15 March 2010 | 22.00  | P            | Foreign Exchange Future | 10.62300  | 10.53300                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010  |        |              | Foreign Exchange Future | 11.56790  | 11.66000                        | 16,466        |
| 02/03/2010 | £ / R On 14 June 2010  | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010  | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010  | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010  | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010  | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010  | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010  | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010  | 15.85  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010  | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010  | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010  | 17.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010  | 15.70  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010  | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.06000   | 0.06900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.13900   | 0.15600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 1.02700   | 1.11100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 1.97800   | 2.06900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.16000   | 0.17900                         | 8,032         |
| 02/03/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.44200   | 0.49700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 1.16200   | 1.25000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 2.12600   | 2.21700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.19300   | 0.21700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.55300   | 0.61600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.34900   | 1.43800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.52400   | 0.58400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.30200   | 1.39100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.08300   | 0.09300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.20300   | 0.22800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.58400   | 0.64800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.39700   | 1.48600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.62200   | 2.71400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.42300   | 2.51500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.27400   | 2.36600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.32400   | 2.41600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.01800   | 0.02200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 3.02000   | 3.11200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.37400   | 2.46500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.36900   | 3.46100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.51900   | 3.61100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.31900   | 3.41100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.72100   | 2.81300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.92000   | 3.01200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 3.22000   | 3.31200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 3.17000   | 3.26200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.67200   | 2.76300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.03100   | 0.03600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.13300   | 0.14900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.61500   | 0.68100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.92900   | 2.02000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.41900   | 3.51100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.09000   | 0.10100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.37300   | 0.42000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.49200   | 1.58200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.97000   | 3.06200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.02500   | 0.03000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.04700   | 0.05600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.07700   | 0.08600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.11600   | 0.13000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.18400   | 0.20600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.03300   | 0.03900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.04500   | 0.05200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.07400   | 0.08300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.11100   | 0.12500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.17500   | 0.19700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.03900   | 0.04600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 11,194        |
| 02/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.07200   | 0.08000                         | 11,194        |
| 02/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.02400   | 0.02800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.77100   | 2.86300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.87100   | 2.96300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.82100   | 2.91300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.57200   | 2.66400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.47300   | 2.56500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.52200   | 2.61400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.30300   | 0.34000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.86500   | 0.94100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.78200   | 1.87300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.05700   | 0.06600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.35400   | 0.39600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.98600   | 1.06600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.06400   | 0.07100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.14500   | 0.16300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.39300   | 0.44400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 1.07000   | 1.15700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 2.02700   | 2.11900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.02700   | 0.03200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.22400   | 0.25100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.64800   | 0.71500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.09800   | 0.11000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.24700   | 0.27700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.71600   | 0.78700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.58800   | 1.67800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.05400   | 0.06300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.12700   | 0.14200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.33600   | 0.37600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.94400   | 1.02400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.88000   | 1.97100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.28800   | 0.32300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.82600   | 0.90100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.73400   | 1.82400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.08700   | 0.09700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.21300   | 0.23900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.44400   | 1.53400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.03500   | 0.04100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.09400   | 0.10500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.23500   | 0.26400                         | 28            |
| 02/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.68200   | 0.75100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.54000   | 1.63000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.10200   | 0.11400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.26000   | 0.29200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.75200   | 0.82400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.63700   | 1.72700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.10700   | 0.11900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.27400   | 0.30700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.68500   | 1.77500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.12100   | 0.13600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.31900   | 0.35700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.90400   | 0.98200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.83100   | 1.92200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.05000   | 0.05900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.06900   | 0.07700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.08000   | 0.08900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.49600   | 0.55400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 1.25500   | 1.34400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 2.22500   | 2.31600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.02200   | 0.02700                         | 8,032         |
| 02/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.46800   | 0.52500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 1.20800   | 1.29700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.02000   | 0.02300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.06700   | 0.07400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.15200   | 0.17100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.41700   | 0.47000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 1.11600   | 1.20300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 2.07700   | 2.16800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.04200   | 0.04900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.16700   | 0.18800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.78900   | 0.86200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 2.17500   | 2.26700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.66900   | 3.76100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.03700   | 0.04400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.08300   | 6.99100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.58200   | 8.49000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.46900   | 2.38400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.12100   | 0.10200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 0.99900   | 0.92800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.37400   | 2.28900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 3.83800   | 3.74700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.33400   | 5.24200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 6.83300   | 6.74100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.33200   | 8.24000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.04800   | 0.04300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.34900   | 0.31000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.08400   | 1.01100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 1.99900   | 1.91400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 2.95200   | 2.86300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 3.93700   | 3.84600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 4.93400   | 4.84300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.04000   | 0.03700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.30000   | 0.26500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 2.85400   | 2.76700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 4.83500   | 4.74300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 5.83300   | 5.74200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.03700   | 0.03400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.27800   | 0.24400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 5.98300   | 5.89100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.76200   | 1.67900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.19600   | 3.10700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.18600   | 4.09500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.18400   | 5.09200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.18300   | 6.09100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 1.95100   | 1.86700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.44200   | 3.35200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.43600   | 4.34400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.43400   | 5.34200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.43300   | 6.34100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.23200   | 2.14900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.08600   | 0.07200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.50100   | 0.44700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.30300   | 1.22600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.68900   | 3.59900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.68500   | 4.59300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.68400   | 5.59200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.68300   | 6.59100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.60600   | 0.54700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.43900   | 1.35900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.01900   | 0.01700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.13400   | 0.11400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.64200   | 0.58200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.48400   | 1.40400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 3.88800   | 3.79700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 4.88500   | 4.79300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 5.88300   | 5.79200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 6.88300   | 6.79100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.02200   | 0.02000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.16400   | 0.14100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.71700   | 0.65400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.57600   | 1.49500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.51700   | 2.43100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 3.98700   | 3.89600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 4.98400   | 4.89300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 6.98300   | 6.89100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.02600   | 0.02400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.79500   | 0.72900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.66900   | 1.58700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.08400   | 4.99300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.08300   | 5.99100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.10800   | 0.09100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.57000   | 0.51300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.07600   | 0.06400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.46800   | 0.41600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.25900   | 1.18200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.18600   | 2.10300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.64000   | 3.55000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.63500   | 4.54300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.63400   | 5.54200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.63300   | 6.54100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.14800   | 0.12700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.67900   | 0.61700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.53000   | 1.45000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 6.93300   | 6.84100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.18000   | 0.15500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.75600   | 0.69100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.03700   | 3.94600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.03400   | 4.94300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.03300   | 6.94100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.70900   | 2.62200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.05200   | 0.04700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.37500   | 0.33400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.12700   | 1.05300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.04600   | 1.96100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.49200   | 3.40200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.48500   | 4.39400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.48400   | 5.39200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.48300   | 6.39100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 7.98200   | 7.89000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 9.98200   | 9.89000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.06800   | 0.05600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.43600   | 0.38600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.13900   | 2.05600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.08200   | 7.99000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.08200  | 9.99000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.18200   | 8.09000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.18200  | 10.09000                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.09700   | 0.08100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.53500   | 0.48000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.23600   | 4.14500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.23300   | 6.14100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.23200   | 8.14000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.23200  | 10.14000                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.38600   | 4.29400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.38300   | 6.29100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.38200   | 8.29000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.38200  | 10.29000                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.43200   | 8.34000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.43200  | 10.34000                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.58500   | 4.49400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.58300   | 6.49100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.59000   | 3.50000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.58300   | 7.49100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.58200   | 9.49000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.48300   | 7.39100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.48200   | 9.39000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.54100   | 3.45100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.53400   | 5.44200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.53200   | 9.44000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.43300   | 7.34100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.43200   | 9.34000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.18300   | 7.09100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.18200   | 9.09000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.14700   | 3.05800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.13400   | 5.04200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.13300   | 7.04100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.13200   | 9.04000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.24500   | 3.15600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.23400   | 5.14200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.23300   | 7.14100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.23200   | 9.14000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 2.80600   | 2.71800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 1.90400   | 1.82000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 5.93300   | 5.84200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.42100   | 2.33600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 0.95700   | 0.88700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.39300   | 1.31500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 1.85600   | 1.77300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.32700   | 2.24200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 3.78800   | 3.69800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 4.78500   | 4.69300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 5.78300   | 5.69200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 6.78300   | 6.69100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.56500   | 2.47900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 0.91600   | 0.84600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.34800   | 1.27000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 1.80900   | 1.72600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.27900   | 2.19600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 2.75700   | 2.67000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 3.73900   | 3.64800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 4.73500   | 4.64300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 5.73400   | 5.64200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.73300   | 6.64100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.02400   | 0.02200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.40500   | 0.36000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.62200   | 1.54100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.04900   | 2.96100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.53500   | 4.44400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.03300   | 5.94100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.53300   | 7.44100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.03200   | 8.94000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.19700   | 0.17100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.21500   | 1.13900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.61300   | 2.52600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.08700   | 3.99500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.58400   | 5.49200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 9.93200   | 9.84000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.34400   | 3.25400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.33300   | 7.24100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.33200   | 9.24000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 8.83200   | 8.74000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.09800   | 3.00900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.08200   | 8.99000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.29500   | 3.20500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.28400   | 5.19200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.28300   | 7.19100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.28200   | 9.19000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.00000   | 2.91200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 8.98200   | 8.89000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.68200   | 7.59100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.68200   | 9.59000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 7.78200   | 7.69100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 9.78200   | 9.69000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.73200   | 7.64100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.73200   | 9.64000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.63300   | 7.54100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.63200   | 9.54000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.39300   | 3.30300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.38400   | 5.29200                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.38300   | 7.29100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.38200   | 9.29000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 7.93200   | 7.84000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.58200  | 10.49000                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.02900   | 0.02600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.21600   | 0.18800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.83500   | 0.76800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.71500   | 1.63300                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.66100   | 2.57400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.63200   | 8.54000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.63200  | 10.54000                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.03400   | 0.03100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.25600   | 0.22400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.73200   | 8.64000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.73200  | 10.64000                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.03100   | 0.02800                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.23500   | 0.20600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 0.87500   | 0.80700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.68200   | 8.59000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.68200  | 10.59000                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.53300   | 6.44100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.53200   | 8.44000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.53200  | 10.44000                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.33600   | 4.24400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.33300   | 6.24100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.33200  | 10.24000                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.04400   | 0.04000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.32400   | 0.28700                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.04200   | 0.96900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 7.88200   | 7.79100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 9.88200   | 9.79000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 7.83200   | 7.74100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 9.83200   | 9.74000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.05900   | 0.05100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 1.17100   | 1.09600                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.09200   | 2.00900                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 8.03200   | 7.94000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.60  | P            | Foreign Exchange Future | 10.03200  | 9.94000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 4.13600   | 4.04500                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 6.13300   | 6.04100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 8.13200   | 8.04000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 21.70  | P            | Foreign Exchange Future | 10.13200  | 10.04000                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 4.28600   | 4.19400                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 6.28300   | 6.19100                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 8.28200   | 8.19000                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | £ / R On 14 June 2010      | 21.85  | P            | Foreign Exchange Future | 10.28200  | 10.19000                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010      | 20.35  | P            | Foreign Exchange Future | 8.78200   | 8.69000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010      | 22.35  | P            | Foreign Exchange Future | 10.78200  | 10.69000                        | 0             |
| 02/03/2010 | £ / R On 14 June 2010      | 20.05  | P            | Foreign Exchange Future | 8.48200   | 8.39000                         | 0             |
| 02/03/2010 | £ / R On 14 June 2010      | 22.05  | P            | Foreign Exchange Future | 10.48200  | 10.39000                        | 0             |
| 02/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.76090  | 11.85290                        | 1,304         |
| 02/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.30000   | 0.33100                         | 0             |
| 02/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.31800   | 0.31700                         | 0             |
| 02/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.31400   | 0.34500                         | 0             |
| 02/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.23300   | 1.17200                         | 0             |
| 02/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.33700   | 1.24400                         | 0             |
| 02/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.26900   | 1.20800                         | 0             |
| 02/03/2010 | ¥ / R On 15 March 2010     |        |              | Foreign Exchange Future | 0.08540   | 0.08620                         | 1,364         |
| 02/03/2010 | ¥ / R On 15 March 2010     | 0.08   | C            | Foreign Exchange Future | 0.00551   | 0.00629                         | 0             |
| 02/03/2010 | ¥ / R On 15 March 2010     | 0.07   | C            | Foreign Exchange Future | 0.01540   | 0.01620                         | 0             |
| 02/03/2010 | ¥ / R On 15 March 2010     | 0.09   | C            | Foreign Exchange Future | 0.00026   | 0.00042                         | 0             |
| 02/03/2010 | ¥ / R On 15 March 2010     | 0.09   | P            | Foreign Exchange Future | 0.00486   | 0.00422                         | 0             |
| 02/03/2010 | ¥ / R On 15 March 2010     | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | ¥ / R On 15 March 2010     | 0.08   | P            | Foreign Exchange Future | 0.00011   | 0.00009                         | 0             |
| 02/03/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08690   | 0.08780                         | 0             |
| 02/03/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00815   | 0.00876                         | 0             |
| 02/03/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00332   | 0.00355                         | 0             |
| 02/03/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01702   | 0.01790                         | 0             |
| 02/03/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00012   | 0.00010                         | 0             |
| 02/03/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00642   | 0.00575                         | 0             |
| 02/03/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00125   | 0.00096                         | 0             |
| 02/03/2010 | € / R On 15 March 2010     |        |              | Foreign Exchange Future | 10.30740  | 10.43210                        | 21,503        |
| 02/03/2010 | € / R On 15 March 2010     | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010     | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010     | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010     | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010     | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.01600   | 0.04000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.65900   | 0.78400                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 1.65700   | 1.78200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 2.65700   | 2.78200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 2.80700   | 2.93200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 10            |
| 02/03/2010 | € / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.03500   | 0.07700                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.80800   | 0.93300                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 1.80700   | 1.93200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.07400   | 0.15500                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.95800   | 1.08200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 1.95700   | 2.08200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 2.95700   | 3.08200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,636        |
| 02/03/2010 | € / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.02700   | 0.06200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.75800   | 0.88300                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 1.75700   | 1.88200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 2.75700   | 2.88200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.05800   | 0.12300                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.90800   | 1.03200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 1.90700   | 2.03200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 2.90700   | 3.03200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.04500   | 0.09500                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.85800   | 0.98300                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 1.85700   | 1.98200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 2.85700   | 2.98200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.02100   | 0.04900                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.70900   | 0.83300                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 1.70700   | 1.83200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 2.70700   | 2.83200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 3.10700   | 3.23200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 3.05700   | 3.18200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 3.20700   | 3.33200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.09400   | 0.18900                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 1.00800   | 1.13200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 2.00700   | 2.13200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 3.00700   | 3.13200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 2,700         |
| 02/03/2010 | € / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.12400   | 0.22700                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 1.05800   | 1.18200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 2.05700   | 2.18200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 3.15700   | 3.28200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.19600   | 0.30900                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 1.15700   | 1.28200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 2.15700   | 2.28200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00200   | 0.00700                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.27900   | 0.39800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 1.25700   | 1.38200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 2.25700   | 2.38200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00200   | 0.00600                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.23600   | 0.35300                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 1.20700   | 1.33200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 2.20700   | 2.33200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.15900   | 0.26700                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 1.10700   | 1.23200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 2.10700   | 2.23200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.01300   | 0.03200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.61000   | 0.73400                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 1.60700   | 1.73200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 2.60700   | 2.73200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.01000   | 0.02500                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.56100   | 0.68500                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 1.55700   | 1.68200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 2.55700   | 2.68200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00400   | 0.01100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.36900   | 0.49100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 1.35700   | 1.48200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 2.35700   | 2.48200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00300   | 0.00900                         | 13,651        |
| 02/03/2010 | € / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.32300   | 0.44400                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 1.30700   | 1.43200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 2.30700   | 2.43200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00600   | 0.01600                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.46400   | 0.58700                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 1.45700   | 1.58200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 2.45700   | 2.58200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00800   | 0.02000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.51200   | 0.63600                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 1.50700   | 1.63200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 2.50700   | 2.63200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00500   | 0.01300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.41600   | 0.53900                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 1.40700   | 1.53200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 2.40700   | 2.53200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 1.04400   | 0.92000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 2.04300   | 1.91800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 3.04300   | 2.91800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 4.04300   | 3.91800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 5.04300   | 4.91800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 7.04300   | 6.91800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 9.04300   | 8.91800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 7.19300   | 7.06800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 9.19300   | 9.06800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.31400   | 0.21700                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 1.29300   | 1.16900                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 3.29300   | 3.16800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 5.29300   | 5.16800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 7.29300   | 7.16800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 9.29300   | 9.16800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 7.39300   | 7.26800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.70  | P            | Foreign Exchange Future | 9.39300   | 9.26800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 7.54300   | 7.41800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 9.54300   | 9.41800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 7.64300   | 7.51800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 9.64300   | 9.51800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 7.79300   | 7.66800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 9.79300   | 9.66800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 7.74300   | 7.61800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 9.74300   | 9.61800                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 7.49300   | 7.36800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 9.49300   | 9.36800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.18800   | 0.11300                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 1.14400   | 1.02000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 3.14300   | 3.01800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 5.14300   | 5.01800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 7.14300   | 7.01800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 9.14300   | 9.01800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.15100   | 0.09100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 1.09400   | 0.97000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 3.09300   | 2.96800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 5.09300   | 4.96800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 7.09300   | 6.96800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 9.09300   | 8.96800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.27000   | 0.18000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 1.24300   | 1.11900                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 3.24300   | 3.11800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 5.24300   | 5.11800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 7.24300   | 7.11800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 9.24300   | 9.11800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 2.29300   | 2.16800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 7.44300   | 7.31800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 9.44300   | 9.31800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 7.69300   | 7.56800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 9.69300   | 9.56800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 7.59300   | 7.46800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 9.59300   | 9.46800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 2.19300   | 2.06800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 3.19300   | 3.06800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 4.19300   | 4.06800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 5.19300   | 5.06800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.11700   | 0.07300                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.22800   | 0.14500                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 1.19300   | 1.06900                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 5.39300   | 5.26800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.35900   | 0.25800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 1.34300   | 1.21900                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 3.34300   | 3.21800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 5.34300   | 5.21800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 7.34300   | 7.21800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 9.34300   | 9.21800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 3.84300   | 3.71800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 4.84300   | 4.71800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 5.84300   | 5.71800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.59800   | 0.48100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 1.59300   | 1.46800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 2.59300   | 2.46800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 3.59300   | 3.46800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 4.59300   | 4.46800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 5.59300   | 5.46800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.50100   | 0.38800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 1.49300   | 1.36900                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 2.49300   | 2.36800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 3.49300   | 3.36800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 4.49300   | 4.36800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 5.49300   | 5.36800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00700   | 0.00500                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.54900   | 0.43400                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 1.54300   | 1.41800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 2.54300   | 2.41800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 3.54300   | 3.41800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 4.54300   | 4.41800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 5.54300   | 5.41800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.01600   | 0.01200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.69600   | 0.57700                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 1.69300   | 1.56800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 2.69300   | 2.56800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 3.69300   | 3.56800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 4.69300   | 4.56800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 5.69300   | 5.56800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.01200   | 0.00900                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.64700   | 0.52900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 1.64300   | 1.51800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 2.64300   | 2.51800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 3.64300   | 3.51800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 4.64300   | 4.51800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 5.64300   | 5.51800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.45300   | 0.34300                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 1.44300   | 1.31900                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 2.44300   | 2.31800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 3.44300   | 3.31800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 4.44300   | 4.31800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 5.44300   | 5.31800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.40600   | 0.30000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 1.39300   | 1.26900                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 2.39300   | 2.26800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 3.39300   | 3.26800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.05200   | 0.03500                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.89400   | 0.77200                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 1.89300   | 1.76800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 2.89300   | 2.76800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 3.89300   | 3.76800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 4.89300   | 4.76800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 5.89300   | 5.76800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.02900   | 0.02100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.79500   | 0.67400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 2.79300   | 2.66800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 3.79300   | 3.66800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 4.79300   | 4.66800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 5.79300   | 5.66800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.02200   | 0.01600                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.74500   | 0.62500                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 1.74300   | 1.61800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 2.74300   | 2.61800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 3.74300   | 3.61800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 4.74300   | 4.61800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 5.74300   | 5.61800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.03900   | 0.02700                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.84500   | 0.72300                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 1.84300   | 1.71800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 2.84300   | 2.71800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 4.99300   | 4.86800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 6.99300   | 6.86800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 8.99300   | 8.86800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 6.84300   | 6.71800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 8.84300   | 8.71800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 1.79300   | 1.66800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.06700   | 0.04500                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.94400   | 0.82100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 1.94300   | 1.81800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 2.94300   | 2.81800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 3.94300   | 3.81800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 4.94300   | 4.81800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 5.94300   | 5.81800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 6.94300   | 6.81800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 8.94300   | 8.81800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.08700   | 0.05700                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 0.99400   | 0.87100                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 2.99300   | 2.86800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 6.79300   | 6.66800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 8.79300   | 8.66800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 6.89300   | 6.76800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 8.89300   | 8.76800                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 4.39300   | 4.26800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  |        |              | Foreign Exchange Future | 10.48570  | 10.61270                        | 13,145        |
| 02/03/2010 | € / R On 14 June 2010  | 12.10  | C            | Foreign Exchange Future | 0.04400   | 0.05500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  | 11.90  | C            | Foreign Exchange Future | 0.05400   | 0.06800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  | 12.00  | C            | Foreign Exchange Future | 0.04900   | 0.06100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  | 15.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  | 13.30  | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  | 11.30  | C            | Foreign Exchange Future | 0.10800   | 0.13500                         | 25            |
| 02/03/2010 | € / R On 14 June 2010  | 10.30  | C            | Foreign Exchange Future | 0.40300   | 0.48800                         | 20            |
| 02/03/2010 | € / R On 14 June 2010  | 9.30   | C            | Foreign Exchange Future | 1.20000   | 1.32500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  | 8.30   | C            | Foreign Exchange Future | 2.18800   | 2.31500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  | 7.30   | C            | Foreign Exchange Future | 3.18600   | 3.31300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  | 15.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010  | 13.60  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.07500   | 0.09500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.26600   | 0.32700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.91600   | 1.03400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 1.89000   | 2.01600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 2.88600   | 3.01300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.06700   | 0.08500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.23300   | 0.28800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.82900   | 0.94400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 1.79100   | 1.91700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.78700   | 2.91300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00800   | 0.01200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.10100   | 0.12700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.37600   | 0.45800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.15100   | 1.27600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 2.13800   | 2.26500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 3.13600   | 3.26300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.09500   | 0.12000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.35100   | 0.42900                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.10300   | 1.22800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.08900   | 2.21500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 3.08600   | 3.21300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 1.34600   | 1.47200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 2.33800   | 2.46400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.04200   | 0.05300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.13000   | 0.16300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.49200   | 0.58600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.06400   | 0.08000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.21800   | 0.27000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.78700   | 0.90100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.74100   | 1.86700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.73700   | 2.86400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.15700   | 0.19600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.59400   | 0.69600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.49400   | 1.62000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.48700   | 2.61400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.08000   | 0.10100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.28400   | 0.35000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.96100   | 1.08200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.94000   | 2.06600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.93600   | 3.06300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.09000   | 0.11300                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.32600   | 0.40100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.05400   | 1.17900                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 2.03900   | 2.16600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 3.03600   | 3.16300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.08500   | 0.10700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.30300   | 0.37500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.00600   | 1.13100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.98900   | 2.11600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.98600   | 3.11300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.05700   | 0.07200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.19100   | 0.23700                         | 29            |
| 02/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.70600   | 0.81600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.64200   | 1.76800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.63700   | 2.76400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.06000   | 0.07600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.20400   | 0.25300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.74600   | 0.85800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.69200   | 1.81800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.68700   | 2.81400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.17900   | 0.22300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.66800   | 0.77500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.59300   | 1.71900                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.58700   | 2.71400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.05100   | 0.06500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.16800   | 0.20900                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.63000   | 0.73500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.54300   | 1.66900                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.53700   | 2.66400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.26900   | 3.14300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.26400   | 5.13800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.26400   | 7.13700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.26400   | 9.13700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.09400   | 0.07200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.63200   | 0.54600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.51500   | 1.40200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.46700   | 3.34200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.46400   | 5.33800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.46400   | 7.33700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.46400   | 9.33700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.08200   | 0.06200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.59300   | 0.51000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.41800   | 3.29200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.41400   | 5.28800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.41400   | 7.28700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.41400   | 9.28700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.06000   | 0.04500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.51800   | 0.44000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.37400   | 1.26300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.31800   | 3.19300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.31400   | 5.18800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.31400   | 7.18700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.31400   | 9.18700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.07000   | 0.05300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.55500   | 0.47400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.42100   | 1.30900                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.36800   | 3.24200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.36400   | 5.23800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.36400   | 7.23700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.36400   | 9.23700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.31700   | 0.26200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 1.09900   | 0.99400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 3.02100   | 2.89600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 5.01500   | 4.88800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.01400   | 6.88700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.01400   | 8.88700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.29000   | 0.23800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.05400   | 0.95000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.97100   | 2.84700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.96500   | 4.83800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.96400   | 6.83700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 8.96400   | 8.83700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.02500   | 0.01900                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.34800   | 0.28700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.14400   | 1.03800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.07000   | 2.94600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.06500   | 4.93800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 5.66400   | 5.53700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 7.66400   | 7.53700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 9.66400   | 9.53700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.10800   | 0.08300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.67100   | 0.58300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.51700   | 3.39100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.51400   | 5.38800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.51400   | 7.38700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.51400   | 9.38700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.05100   | 0.03800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.48200   | 0.40700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.32800   | 1.21700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.15600   | 0.12300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.79400   | 0.70000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.70600   | 1.59000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 3.66600   | 3.54000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.06400   | 6.93700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.06400   | 8.93700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.26500   | 0.21600                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.00900   | 0.90700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.92200   | 2.79800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.91500   | 4.78800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.91400   | 6.78700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 8.91400   | 8.78700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.24000   | 0.19500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.96500   | 0.86400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.87200   | 2.74900                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 4.86500   | 4.73800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 6.86400   | 6.73700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 8.86400   | 8.73700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.04300   | 0.03100                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.44700   | 0.37500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.28100   | 1.17200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.21900   | 3.09400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.21500   | 5.08800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 7.21400   | 7.08700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 9.21400   | 9.08700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 02/03/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.03000   | 0.02100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 0.38000   | 0.31400                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 11.60  | P            | Foreign Exchange Future | 1.18900   | 1.08200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 13.60  | P            | Foreign Exchange Future | 3.12000   | 2.99500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 15.60  | P            | Foreign Exchange Future | 5.11500   | 4.98800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 17.60  | P            | Foreign Exchange Future | 7.11400   | 6.98700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 9.11400   | 8.98700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 8.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 9.30   | P            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 10.30  | P            | Foreign Exchange Future | 0.21700   | 0.17500                         | 271           |
| 02/03/2010 | € / R On 14 June 2010      | 11.30  | P            | Foreign Exchange Future | 0.92200   | 0.82200                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 13.30  | P            | Foreign Exchange Future | 2.82300   | 2.69900                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 15.30  | P            | Foreign Exchange Future | 4.81500   | 4.68800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 17.30  | P            | Foreign Exchange Future | 6.81400   | 6.68700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 19.30  | P            | Foreign Exchange Future | 8.81400   | 8.68700                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 1.56300   | 1.44800                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 1.46800   | 1.35500                         | 0             |
| 02/03/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 1.65800   | 1.54200                         | 0             |
| 02/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.66300  | 10.79040                        | 505           |
| 02/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.21000   | 0.23900                         | 0             |
| 02/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.21200   | 1.11400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.83580  | 10.96720                        | 160           |
| 02/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.04700   | 0.05300                         | 0             |
| 02/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.10400   | 0.11600                         | 0             |
| 02/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.26400   | 0.29300                         | 0             |
| 02/03/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.46800   | 0.52100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.91300   | 1.00400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 1.69100   | 1.81300                         | 0             |
| 02/03/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 2.65200   | 2.78100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.28500   | 0.31800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 02/03/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.04600   | 0.05200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.10200   | 0.11400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.25700   | 0.28600                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.25  | C            | Foreign Exchange Future | 0.45400   | 0.50500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.88300   | 0.97200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 1.64600   | 1.76700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 2.60200   | 2.73200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.03500   | 0.04100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.07900   | 0.08800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.18300   | 0.20400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.30100   | 0.33600                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.54800   | 0.60900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 1.07500   | 1.17500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.92000   | 2.04500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.03800   | 0.04200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.08200   | 0.09100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.19200   | 0.21400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.31800   | 0.35500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.58500   | 0.65200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 1.14500   | 1.25400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 2.01300   | 2.14300                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.01900   | 0.02300                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.05100   | 0.05700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.11300   | 0.12600                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.29300   | 0.32700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.53100   | 0.59100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 1.04100   | 1.13900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.87300   | 1.99800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.84900   | 2.97900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.01800   | 0.02200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.04900   | 0.05500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.10800   | 0.12100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.27800   | 0.30900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.49800   | 0.55500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.97500   | 1.07000                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.78100   | 1.90500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.75000   | 2.88000                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.04400   | 0.04900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.09600   | 0.10700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.23800   | 0.26500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.41400   | 0.46100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.79800   | 0.88200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.51400   | 1.63300                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.45500   | 2.58400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.04200   | 0.04700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.09100   | 0.10100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.22100   | 0.24600                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.37800   | 0.42200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.72000   | 0.79800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.38700   | 1.50200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 2.30700   | 2.43700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.05400   | 0.06100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.12000   | 0.13400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.99800   | 3.12800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.05300   | 0.05900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.11800   | 0.13100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.31000   | 0.34500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.56600   | 0.63100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 1.11000   | 1.21400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.96600   | 2.09400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.94800   | 3.07800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.05200   | 0.05800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.11500   | 0.12800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.89900   | 3.02900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.22900   | 3.11100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.16600   | 5.04100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.13400   | 7.00700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.12000   | 8.99100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.03000   | 0.02700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.17400   | 0.14700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.63000   | 0.56400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.37400   | 1.27800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.18200   | 3.06400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.11700   | 4.99200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.08400   | 6.95700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.07000   | 8.94100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.13400   | 3.01700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.06800   | 4.94400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.03500   | 6.90800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.02000   | 8.89100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.10100   | 0.08500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.43400   | 0.38100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.09200   | 1.00500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 1.93500   | 1.82900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 3.80500   | 3.68400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 5.75600   | 5.63000                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 7.72800   | 7.60000                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 9.71800   | 9.58800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.01900   | 0.01700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.07800   | 0.06600                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.36200   | 0.31500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 0.97800   | 0.89400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 1.80200   | 1.69800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.66000   | 3.54000                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.60800   | 5.48200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.57900   | 7.45200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.56800   | 9.43900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.04500   | 0.03800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.23900   | 0.20300                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.76200   | 0.68800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.54200   | 1.44200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.37200   | 3.25400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.31300   | 5.18800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.28200   | 7.15500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.26900   | 9.14000                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.03700   | 0.03100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.20500   | 0.17200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.69500   | 0.62400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.45700   | 1.36000                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.27700   | 3.15900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.21500   | 5.09000                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.18300   | 7.05600                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.17000   | 9.04000                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.02700   | 0.02600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.15900   | 0.13700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.59900   | 0.53500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.33200   | 1.23800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.20600   | 2.09700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.09600   | 3.97400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.05200   | 5.92500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.02600   | 7.89800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.01700  | 9.88700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.03400   | 0.02800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.18900   | 0.15800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.66200   | 0.59200                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.41500   | 1.31900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.29700   | 2.18700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.19300   | 4.07100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.14900   | 6.02400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.12500   | 7.99700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.11700  | 9.98700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.06000   | 0.05000                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.29700   | 0.25500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 0.86800   | 0.78800                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.67100   | 1.56900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.51600   | 3.39700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.46000   | 5.33500                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.43100   | 7.30300                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.41900   | 9.28900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.49900   | 1.40100                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.05500   | 0.04600                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.27700   | 0.23700                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 0.83200   | 0.75400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.62800   | 1.52600                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.46800   | 3.34900                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.41100   | 5.28600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.38100   | 7.25400                         | 0             |
| 02/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.36900   | 9.24000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 |        |              | Foreign Exchange Future | 6.86880   | 6.87240                         | 13,612        |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.06900   | 1.07200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.06900   | 2.07200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.06900   | 3.07200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | C            | Foreign Exchange Future | 4.06900   | 4.07200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 0.96900   | 0.97200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 1.96900   | 1.97200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 2.96900   | 2.97200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | C            | Foreign Exchange Future | 3.96900   | 3.97200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 0.91900   | 0.92200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 1.91900   | 1.92200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 2.91900   | 2.92200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | C            | Foreign Exchange Future | 3.91900   | 3.92200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 1.01900   | 1.02200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 2.01900   | 2.02200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 3.01900   | 3.02200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | C            | Foreign Exchange Future | 4.01900   | 4.02200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.11900   | 1.12200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.11900   | 2.12200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.11900   | 3.12200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | C            | Foreign Exchange Future | 4.11900   | 4.12200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.41900   | 1.42200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.41900   | 2.42200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.41900   | 3.42200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | C            | Foreign Exchange Future | 4.41900   | 4.42200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.21900   | 1.22200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.21900   | 2.22200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.21900   | 3.22200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | C            | Foreign Exchange Future | 4.21900   | 4.22200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.16900   | 1.17200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.16900   | 2.17200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.16900   | 3.17200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | C            | Foreign Exchange Future | 4.16900   | 4.17200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.26900   | 1.27200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.26900   | 2.27200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.26900   | 3.27200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | C            | Foreign Exchange Future | 4.26900   | 4.27200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.31900   | 1.32200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.31900   | 2.32200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.31900   | 3.32200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | C            | Foreign Exchange Future | 4.31900   | 4.32200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.36900   | 1.37200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.36900   | 2.37200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.36900   | 3.37200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | C            | Foreign Exchange Future | 4.36900   | 4.37200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.46900   | 1.47200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.46900   | 2.47200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.46900   | 3.47200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | C            | Foreign Exchange Future | 4.46900   | 4.47200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 0.76900   | 0.77300                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 0.86900   | 0.87300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 0.81900   | 0.82300                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.04300   | 0.04700                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.08000   | 0.08500                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.14900   | 0.15500                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.32500   | 0.33000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.42200   | 0.42600                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 0.52000   | 0.52400                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 0.61900   | 0.62300                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 0.71900   | 0.72300                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 0.66900   | 0.67300                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.03100   | 0.03500                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.05900   | 0.06400                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.11200   | 0.11800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.19000   | 0.19500                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | C            | Foreign Exchange Future | 3.61900   | 3.62200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 1.61900   | 1.62200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 2.61900   | 2.62200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 1.71900   | 1.72200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 2.71900   | 2.72200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | C            | Foreign Exchange Future | 3.71900   | 3.72200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.27900   | 0.28300                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.37300   | 0.37800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.47100   | 0.47500                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 0.57000   | 0.57400                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.23300   | 0.23800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 1.76900   | 1.77200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 2.76900   | 2.77200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | C            | Foreign Exchange Future | 3.76900   | 3.77200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.02200   | 0.02500                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 1.81900   | 1.82200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 2.81900   | 2.82200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | C            | Foreign Exchange Future | 3.81900   | 3.82200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 1.86900   | 1.87200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 2.86900   | 2.87200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | C            | Foreign Exchange Future | 3.86900   | 3.87200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.29300   | 0.29200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 2.28100   | 2.27800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 4.28100   | 4.27800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 6.28100   | 6.27800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 8.28100   | 8.27800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 2.13100   | 2.12800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 4.13100   | 4.12800                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 6.13100   | 6.12800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 8.13100   | 8.12800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.20300   | 0.20300                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 2.18100   | 2.17800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 4.18100   | 4.17800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 6.18100   | 6.17800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 8.18100   | 8.17800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 2.23100   | 2.22800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 4.23100   | 4.22800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 6.23100   | 6.22800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 8.23100   | 8.22800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.38700   | 0.38600                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 2.38100   | 2.37800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 4.38100   | 4.37800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 6.38100   | 6.37800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 8.38100   | 8.37800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.02100   | 0.02300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.04300   | 0.04600                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.09000   | 0.09200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.16200   | 0.16300                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.24700   | 0.24700                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.03000   | 0.03300                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.06100   | 0.06300                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.12400   | 0.12500                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.53100   | 1.52800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.53100   | 3.52800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.53100   | 5.52800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.53100   | 7.52800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.63100   | 1.62800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.63100   | 3.62800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.63100   | 5.62800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.63100   | 7.62800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.68100   | 1.67800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.68100   | 3.67800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.68100   | 5.67800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.68100   | 7.67800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.73100   | 1.72800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.73100   | 3.72800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.73100   | 5.72800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.73100   | 7.72800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.83100   | 1.82800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.83100   | 3.82800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.83100   | 5.82800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 7.83100   | 7.82800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.78100   | 1.77800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.78100   | 3.77800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.78100   | 5.77800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.78100   | 7.77800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.58100   | 1.57800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.58100   | 3.57800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.58100   | 5.57800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.58100   | 7.57800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.88100   | 1.87800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.88100   | 3.87800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 5.88100   | 5.87800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 7.88100   | 7.87800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 1.98100   | 1.97800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 3.98100   | 3.97800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 5.98100   | 5.97800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 7.98100   | 7.97800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 2.08100   | 2.07800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 4.08100   | 4.07800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 6.08100   | 6.07800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 8.08100   | 8.07800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 2.03100   | 2.02800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 4.03100   | 4.02800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 6.03100   | 6.02800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 8.03100   | 8.02800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 1.93100   | 1.92800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 3.93100   | 3.92800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 5.93100   | 5.92800                         | 0             |
| 02/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 7.93100   | 7.92800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.91790   | 6.92340                         | 247           |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 6.60   | C            | Foreign Exchange Future | 0.41600   | 0.42100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 5.60   | C            | Foreign Exchange Future | 1.32200   | 1.32700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 4.60   | C            | Foreign Exchange Future | 2.31800   | 2.32400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 3.60   | C            | Foreign Exchange Future | 3.31800   | 3.32300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 2.60   | C            | Foreign Exchange Future | 4.31800   | 4.32300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 8.55   | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 6.55   | C            | Foreign Exchange Future | 0.45200   | 0.45800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 5.55   | C            | Foreign Exchange Future | 1.37100   | 1.37700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 4.55   | C            | Foreign Exchange Future | 2.36800   | 2.37400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 3.55   | C            | Foreign Exchange Future | 3.36800   | 3.37300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 2.55   | C            | Foreign Exchange Future | 4.36800   | 4.37300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 8.50   | C            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010  | 6.50   | C            | Foreign Exchange Future | 0.49100   | 0.49600                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.42100   | 1.42600                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.41800   | 2.42400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.41800   | 3.42300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.41800   | 4.42300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.34700   | 0.35200                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.25600   | 0.26000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.07500   | 1.08000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.06800   | 2.07400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.06800   | 3.07300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 4.06800   | 4.07300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.31500   | 0.31900                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.66800   | 2.67300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.66800   | 3.67300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.11900   | 0.12200                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.69900   | 0.70500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.66900   | 1.67500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.17300   | 0.17700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.88200   | 0.88800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.86900   | 1.87400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.86800   | 2.87300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.86800   | 3.87300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.96900   | 1.97400                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.96800   | 2.97300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.96800   | 3.97300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.13100   | 0.13400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.74400   | 0.74900                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.71900   | 1.72500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.71800   | 2.72300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.71800   | 3.72300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.17300   | 1.17900                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.16800   | 2.17400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.16800   | 3.17300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.16800   | 4.17300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.22900   | 0.23300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.02500   | 1.03100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.01900   | 2.02400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.01800   | 3.02300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 4.01800   | 4.02300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.28500   | 0.28900                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.12400   | 1.12900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.11800   | 2.12400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.11800   | 3.12300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 4.11800   | 4.12300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.38100   | 0.38500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.27200   | 1.27800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.26800   | 2.27400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.26800   | 3.27300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.26800   | 4.27300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.14400   | 0.14700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.78900   | 0.79500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.76900   | 1.77500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.76800   | 2.77300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.76800   | 3.77300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.15800   | 0.16100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.83600   | 0.84100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.81900   | 1.82500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.81800   | 2.82300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.81800   | 3.82300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.19000   | 0.19400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.93000   | 0.93500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.91900   | 1.92400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.91800   | 2.92300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.91800   | 3.92300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.20900   | 0.21300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.97700   | 0.98300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.24100   | 0.24000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.04200   | 2.03800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.03200   | 4.02700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.03200   | 6.02700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.03200   | 8.02700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.27200   | 0.27100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.09100   | 2.08700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.08200   | 4.07700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.08200   | 6.07700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.08200   | 8.07700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.34000   | 0.33800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.19000   | 2.18500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.18200   | 4.17700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.18200   | 6.17700                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.18200   | 8.17700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.02100   | 0.02200                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.37600   | 0.37400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.23900   | 2.23400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.23200   | 4.22700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.23200   | 6.22700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.23200   | 8.22700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.11300   | 0.11200                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.74600   | 1.74200                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.73300   | 3.72800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.73200   | 5.72700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.73200   | 7.72700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.16700   | 0.16600                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.89400   | 1.89000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.88300   | 3.87800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.88200   | 5.87700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.88200   | 7.87700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.21100   | 0.21000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.99300   | 1.98900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 3.98200   | 3.97700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 5.98200   | 5.97700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 7.98200   | 7.97700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.14000   | 2.13600                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.13200   | 4.12700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.13200   | 6.12700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.13200   | 8.12700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.02600   | 0.02600                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.41300   | 0.41100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.28900   | 2.28400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.28200   | 4.27700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.28200   | 6.27700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.28200   | 8.27700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.33200   | 4.32700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.33200   | 6.32700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.33200   | 8.32700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.30500   | 0.30400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.03100   | 0.03200                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.45100   | 0.44900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.33800   | 2.33300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.14700   | 0.14600                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.84500   | 1.84000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.83300   | 3.82800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.83200   | 5.82700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.83200   | 7.82700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.18800   | 0.18700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.94400   | 1.93900                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 3.93200   | 3.92700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 5.93200   | 5.92700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 7.93200   | 7.92700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.12900   | 0.12900                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.07300   | 0.07300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.59900   | 1.59500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.58300   | 3.57800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.58200   | 5.57700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.58200   | 7.57700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.08400   | 0.08500                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.64800   | 1.64400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.63300   | 3.62800                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | AU\$ / R On 14 June 2010      | 12.55  | P            | Foreign Exchange Future | 5.63200   | 5.62700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010      | 14.55  | P            | Foreign Exchange Future | 7.63200   | 7.62700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010      | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.09800   | 0.09800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 1.69700   | 1.69300                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 3.68300   | 3.67800                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.68200   | 5.67700                         | 0             |
| 02/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.68200   | 7.67700                         | 0             |
| 02/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.96400   | 6.96940                         | 4,490         |
| 02/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.34100   | 0.34500                         | 0             |
| 02/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.28400   | 0.28300                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       |        |              | Foreign Exchange Future | 7.51460   | 7.60790                         | 236,389       |
| 03/03/2010 | \$ / R On 15 March 2010       | 4.35   | C            | Foreign Exchange Future | 3.16500   | 3.25800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 6.60   | C            | Foreign Exchange Future | 0.91500   | 1.00800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 5.60   | C            | Foreign Exchange Future | 1.91500   | 2.00800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 4.60   | C            | Foreign Exchange Future | 2.91500   | 3.00800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 7.45   | C            | Foreign Exchange Future | 0.11800   | 0.19100                         | 100           |
| 03/03/2010 | \$ / R On 15 March 2010       | 6.45   | C            | Foreign Exchange Future | 1.06500   | 1.15800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 5.45   | C            | Foreign Exchange Future | 2.06500   | 2.15800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 4.45   | C            | Foreign Exchange Future | 3.06500   | 3.15800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 7.40   | C            | Foreign Exchange Future | 0.15300   | 0.23200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 5.40   | C            | Foreign Exchange Future | 2.11500   | 2.20800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 4.40   | C            | Foreign Exchange Future | 3.11500   | 3.20800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 6.50   | C            | Foreign Exchange Future | 1.01500   | 1.10800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 5.50   | C            | Foreign Exchange Future | 2.01500   | 2.10800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 4.50   | C            | Foreign Exchange Future | 3.01500   | 3.10800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 6.55   | C            | Foreign Exchange Future | 0.96500   | 1.05800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010       | 5.55   | C            | Foreign Exchange Future | 1.96500   | 2.05800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.96500   | 3.05800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 0.02700   | 0.05400                         | 1,097         |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.81500   | 0.90800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.81500   | 1.90800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.81500   | 2.90800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 0.02000   | 0.04100                         | 4,010         |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.76500   | 0.85800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.76500   | 1.85800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.76500   | 2.85800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.46700   | 0.55900                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 1.46500   | 1.55800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 2.46500   | 2.55800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 0.01100   | 0.02300                         | 4,000         |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.66500   | 0.75800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 1.66500   | 1.75800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 2.66500   | 2.75800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.61500   | 0.70800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 1.61500   | 1.70800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.56500   | 0.65900                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 1.56500   | 1.65800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 2.56500   | 2.65800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.41800   | 0.51000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 1.41500   | 1.50800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 2.41500   | 2.50800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 0.23300   | 0.31900                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 1.11500   | 1.20800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 2.61500   | 2.70800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 4.11500   | 4.20800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.86500   | 0.95800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 2.36500   | 2.45800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.86500   | 3.95800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 0.08800   | 0.15400                         | 8,029         |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 0.06600   | 0.12000                         | 15,890        |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 0.05000   | 0.09000                         | 228           |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 0.03700   | 0.07000                         | 279           |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 0.00800   | 0.01800                         | 5,000         |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 0.00300   | 0.00800                         | 5,000         |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 0.00600   | 0.01300                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 0.00400   | 0.01000                         | 40            |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 279           |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 0.00200   | 0.00600                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 15,890        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.44  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.91500   | 4.00800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.96500   | 4.05800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.81500   | 3.90800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 0.01500   | 0.03100                         | 350           |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.71500   | 0.80800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.71500   | 1.80800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.71500   | 2.80800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.71500   | 3.80800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 3.66500   | 3.75800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 3.61500   | 3.70800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 4.06500   | 4.15800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 4.01500   | 4.10800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.76500   | 3.85800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 3.56500   | 3.65800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.27700   | 0.36600                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 1.26500   | 1.35800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 2.26500   | 2.35800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 3.26500   | 3.35800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.51600   | 0.60900                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 1.51500   | 1.60800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 2.51500   | 2.60800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 3.51500   | 3.60800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 3.46500   | 3.55800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.37000   | 0.46100                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 1.36500   | 1.45800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 3.36500   | 3.45800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.86500   | 1.95800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.86500   | 2.95800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 1.21500   | 1.30800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.30   | C            | Foreign Exchange Future | 2.21500   | 2.30800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.30   | C            | Foreign Exchange Future | 3.21500   | 3.30800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 3.41500   | 3.50800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 0.32300   | 0.41300                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 1.31500   | 1.40800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.20   | C            | Foreign Exchange Future | 2.31500   | 2.40800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.20   | C            | Foreign Exchange Future | 3.31500   | 3.40800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 0.19100   | 0.27500                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 1.16500   | 1.25800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.35   | C            | Foreign Exchange Future | 2.16500   | 2.25800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 8.43500   | 8.34200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 6.23500   | 6.14200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 8.23500   | 8.14200                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 7.98500   | 7.89200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 7.93500   | 7.84200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 8.38500   | 8.29200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 6.33500   | 6.24200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 8.33500   | 8.24200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 12,000        |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.30000   | 0.22300                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 8.28500   | 8.19200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 8.18500   | 8.09200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 8.03500   | 7.94200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 8.08500   | 7.99200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 3.48500   | 3.39200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.44  | P            | Foreign Exchange Future | 3.92500   | 3.83200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 2.33500   | 2.24200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 4.78500   | 4.69200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 2.23500   | 2.14200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 2.43500   | 2.34200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 2.53500   | 2.44200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 2.63500   | 2.54200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 2.73500   | 2.64200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 2.83500   | 2.74200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 2.93500   | 2.84200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.03500   | 4.94200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 1.98500   | 1.89200                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 3.58500   | 3.49200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 3.68500   | 3.59200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 3.78500   | 3.69200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 3.88500   | 3.79200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 3.98500   | 3.89200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 4.08500   | 3.99200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 6.18500   | 6.09200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 1.83500   | 1.74200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 3.33500   | 3.24200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 3.43500   | 3.34200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 3.53500   | 3.44200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 3.63500   | 3.54200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 3.73500   | 3.64200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 3.83500   | 3.74200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 3.93500   | 3.84200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 6.03500   | 5.94200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 1.73500   | 1.64200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.23500   | 3.14200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 5.93500   | 5.84200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 1.68500   | 1.59200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.18500   | 3.09200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 3.28500   | 3.19200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 3.38500   | 3.29200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 5.88500   | 5.79200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 1.58500   | 1.49200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.08500   | 2.99200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 5.78500   | 5.69200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 4.03500   | 3.94200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 4.13500   | 4.04200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 4.23500   | 4.14200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 4.33500   | 4.24200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 6.43500   | 6.34200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 2.18500   | 2.09200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 4.18500   | 4.09200                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 4.28500   | 4.19200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 6.38500   | 6.29200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 4.43500   | 4.34200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 4.53500   | 4.44200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 6.63500   | 6.54200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 2.28500   | 2.19200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 4.38500   | 4.29200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 6.48500   | 6.39200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 2.08500   | 1.99200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 6.28500   | 6.19200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 1.88500   | 1.79200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 1.78500   | 1.69200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 5.98500   | 5.89200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 1.28500   | 1.19200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 2.98500   | 2.89200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 5.68500   | 5.59200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 1.43500   | 1.34200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.13500   | 3.04200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 5.83500   | 5.74200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 6.08500   | 5.99200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 1.33500   | 1.24200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.03500   | 2.94200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 5.73500   | 5.64200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 1.48500   | 1.39200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 6.13500   | 6.04200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.23500   | 1.14200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 5.63500   | 5.54200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.08500   | 0.99200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 2.78500   | 2.69200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 2.88500   | 2.79200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 5.48500   | 5.39200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.03500   | 0.94300                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 5.43500   | 5.34200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.93500   | 0.84300                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 5.33500   | 5.24200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.98500   | 0.89300                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 2.68500   | 2.59200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 5.38500   | 5.29200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.58700   | 0.49800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 2.38500   | 2.29200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 2.48500   | 2.39200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 2.58500   | 2.49200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 4.98500   | 4.89200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.63700   | 0.54600                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.48900   | 0.40200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 4.88500   | 4.79200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.44100   | 0.35500                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 2.13500   | 2.04200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 4.83500   | 4.74200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.78600   | 0.69400                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.18500   | 5.09200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.53800   | 0.45000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 4.93500   | 4.84200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.39300   | 0.31000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.17200   | 0.11200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 1.93500   | 1.84200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 2.03500   | 1.94200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.13500   | 0.08200                         | 220           |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.10100   | 0.06200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 4.73500   | 4.64200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 1.63500   | 1.54200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.07300   | 0.04600                         | 200           |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.13500   | 5.04200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 8.13500   | 8.04200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 7.88500   | 7.79200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.01800   | 0.01100                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 4.48500   | 4.39200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 4.58500   | 4.49200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 5.58500   | 5.49200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 500           |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 670           |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 1.38500   | 1.29200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.34600   | 0.26500                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 1.53500   | 1.44200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.25500   | 0.18300                         | 100           |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.21200   | 0.14600                         | 562           |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.18500   | 1.09200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 4.68500   | 4.59200                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 5.53500   | 5.44200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.03800   | 0.02400                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.88500   | 0.79300                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.05300   | 0.03300                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.02600   | 0.01700                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.83600   | 0.74400                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00800   | 0.00500                         | 5,110         |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.68600   | 0.59500                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.08500   | 4.99200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 6.58500   | 6.49200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 8.58500   | 8.49200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 6.68500   | 6.59200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 8.68500   | 8.59200                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 6.78500   | 6.69200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 8.78500   | 8.69200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 6.88500   | 6.79200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 8.88500   | 8.79200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 6.83500   | 6.74200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 8.83500   | 8.74200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.03500   | 6.94200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 9.03500   | 8.94200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.08500   | 6.99200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 9.08500   | 8.99200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.13500   | 1.04200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.13500   | 7.04200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 9.13500   | 9.04200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 6.93500   | 6.84200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 8.93500   | 8.84200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00500   | 0.00300                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 4.63500   | 4.54200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 8.63500   | 8.54200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 6.53500   | 6.44200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 8.53500   | 8.44200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 9,671         |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 8.48500   | 8.39200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.01200   | 0.00800                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.73600   | 0.64500                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 6.73500   | 6.64200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 8.73500   | 8.64200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 6.98500   | 6.89200                         | 0             |
| 03/03/2010 | \$ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 8.98500   | 8.89200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 7.64630   | 7.74060                         | 48,470        |
| 03/03/2010 | \$ / R On 14 June 2010  | 8.40   | C            | Foreign Exchange Future | 0.09100   | 0.10900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 4.15   | C            | Foreign Exchange Future | 3.49600   | 3.59100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 4.20   | C            | Foreign Exchange Future | 3.44600   | 3.54100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 10.80  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 10.75  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 5.75   | C            | Foreign Exchange Future | 1.89800   | 1.99200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 4.75   | C            | Foreign Exchange Future | 2.89600   | 2.99100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 7.45   | C            | Foreign Exchange Future | 0.37800   | 0.44100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010  | 6.45   | C            | Foreign Exchange Future | 1.20400   | 1.29800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 2.19700   | 2.29100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 3.19600   | 3.29100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.30200   | 1.39600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.29700   | 2.39100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.29600   | 3.39100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.50600   | 0.57800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.40100   | 1.49500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.39600   | 3.49100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.10500   | 0.12500                         | 140           |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.47100   | 0.54200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.35200   | 1.44600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.34700   | 2.44100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.34600   | 3.44100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.08500   | 0.10200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.05700   | 0.06800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.06100   | 0.07300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.96100   | 1.05300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.94800   | 2.04200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.94600   | 3.04100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.08000   | 0.09500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.35000   | 0.41000                         | 100           |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.14700   | 2.24100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.14600   | 3.24100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.07400   | 0.08900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.32300   | 0.38100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.64600   | 3.74100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.65600   | 0.73700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.59900   | 1.69300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.59700   | 2.69100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.59600   | 3.69100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 4.04600   | 4.14100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.99600   | 4.09100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.54600   | 3.64100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.40800   | 0.47300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.01800   | 0.02300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.15100   | 0.17900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.02700   | 0.03200                         | 26,596        |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.01400   | 0.01800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.16200   | 0.19300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.94600   | 4.04100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.84600   | 3.94100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.69600   | 3.79100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.79600   | 3.89100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.74600   | 3.84100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 1.10600   | 1.19900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 2.09700   | 2.19100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 3.09600   | 3.19100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.07000   | 0.08300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 1.05700   | 1.15000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 2.04700   | 2.14200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 3.04600   | 3.14100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.06500   | 0.07800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 1.00800   | 1.10100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.99800   | 2.09200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.99600   | 3.09100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.05400   | 0.06400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.21900   | 0.25900                         | 21,795        |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.87000   | 0.95800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.84800   | 1.94200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.84600   | 2.94100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.20300   | 0.24000                         | 450           |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.82500   | 0.91200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.79800   | 1.89200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.79600   | 2.89100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.04700   | 0.05700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.18900   | 0.22300                         | 55            |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.78100   | 0.86700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.74900   | 1.84300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.74600   | 2.84100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.57800   | 0.65500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.50000   | 1.59400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.49700   | 2.59100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.03800   | 0.04500                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.14000   | 0.16700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.61600   | 0.69500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.55000   | 1.64400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.54700   | 2.64100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.17500   | 0.20800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.73800   | 0.82200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.69900   | 1.79300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.69600   | 2.79100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.04500   | 0.05300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.05000   | 0.06000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.04200   | 0.05000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.69600   | 0.77900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.64900   | 1.74300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.03400   | 0.04000                         | 21,795        |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.54100   | 0.61600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.45100   | 1.54500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.44700   | 2.54100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.03200   | 0.03800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.04000   | 0.04700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.43900   | 0.50700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.15500   | 1.24800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.64600   | 2.74100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.14600   | 4.24100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.11300   | 0.13500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.91500   | 1.00400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.39700   | 2.49100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.89600   | 3.99100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.03000   | 0.03600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.29800   | 0.35300                         | 390           |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 21,978        |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.03500   | 0.04200                         | 21,978        |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.27400   | 0.32700                         | 100           |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.02200   | 0.02600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.02500   | 0.02900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.25400   | 0.30200                         | 600           |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.02300   | 0.02800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.02600   | 0.03000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.23600   | 0.27800                         | 33            |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.13000   | 0.15500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.09800   | 0.11700                         | 1,900         |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.12100   | 0.14400                         | 135           |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.21900   | 2.12800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.31700   | 2.22500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.41500   | 2.32300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.51300   | 2.42100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.61200   | 2.51900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.71000   | 2.61700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.80400   | 4.70900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.67500   | 0.60300                         | 6             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.76000   | 2.66700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.85900   | 2.76500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 4.95400   | 4.85900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.80200   | 0.72600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.80900   | 2.71600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 2.90900   | 2.81500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.00800   | 2.91400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.10400   | 5.00900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.63400   | 0.56400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 4.90400   | 4.80900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.34000   | 0.28700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.83000   | 1.73900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 1.92700   | 1.83700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 2.02500   | 1.93400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.30800   | 0.26100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.87900   | 1.78800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 1.97600   | 1.88500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.55400   | 4.45900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.27800   | 0.23600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.73300   | 1.64300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.53900   | 1.45100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.25500   | 4.16000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.60400   | 4.50900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.25200   | 0.21200                         | 130           |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.68400   | 1.59500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.01900   | 0.01300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.71700   | 0.64400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.60500   | 3.51100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.60400   | 6.50900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.10400   | 8.00900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.35600   | 3.26200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.85400   | 4.75900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.35400   | 6.25900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.85400   | 7.75900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.14300   | 0.11600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.44400   | 1.35600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.63600   | 1.54700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.20500   | 4.11000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.09500   | 0.07500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.58800   | 1.49900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.55500   | 3.46100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.55400   | 5.45900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.05000   | 0.03800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.39600   | 1.30900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.35400   | 4.26000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.35400   | 5.25900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.25400   | 1.16900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.34900   | 1.26200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.70500   | 3.61000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.70400   | 4.60900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.70400   | 5.60900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.04200   | 0.03100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.47900   | 0.41700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.80500   | 3.71000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.80400   | 5.70900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.07000   | 0.05400                         | 200           |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.59400   | 0.52600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.49200   | 1.40400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 2.95800   | 2.86400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 3.95500   | 3.86000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 5.95400   | 5.85900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.08200   | 0.06400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 4.00500   | 3.91000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.00400   | 4.90900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 6.00400   | 5.90900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.05700   | 2.96400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.05500   | 3.96000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.05400   | 4.95900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.05400   | 5.95900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.85500   | 3.76000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.85400   | 5.75900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.03500   | 0.02600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.44300   | 0.38200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.30100   | 1.21600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.75500   | 3.66000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.75400   | 5.65900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.02900   | 0.02100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.40700   | 0.34900                         | 430           |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.02400   | 0.01700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.37300   | 0.31800                         | 200           |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.20800   | 1.12300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.65500   | 3.56100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.65400   | 4.55900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.65400   | 5.55900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01200   | 0.01000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.06900   | 0.98700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.50600   | 3.41100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.50400   | 5.40900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.01100   | 0.00900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.02400   | 0.94200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.45600   | 3.36100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.45400   | 4.36000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.45400   | 5.35900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.25400   | 6.15900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.25400   | 8.15900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.85400   | 9.75900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.20400   | 6.10900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.20400   | 8.10900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.30400   | 4.21000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.30400   | 6.20900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.30400   | 8.20900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.15500   | 4.06000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.15400   | 6.05900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.15400   | 8.05900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.10500   | 4.01000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.10400   | 6.00900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.05400   | 7.95900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.36600   | 2.27400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.51600   | 0.45200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.07400   | 1.98300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.17100   | 2.08000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.26800   | 2.17700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.46400   | 2.37200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.56200   | 2.47000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.66100   | 2.56800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.75400   | 4.65900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.78100   | 1.69100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.50400   | 4.40900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.55500   | 0.48800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.12200   | 2.03200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.16200   | 0.13200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.45400   | 6.35900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.45400   | 8.35900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 8.00400   | 7.90900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 7.95400   | 7.85900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.06000   | 0.04600                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.40400   | 6.30900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.40400   | 8.30900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.35400   | 8.25900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.22700   | 0.19000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.97800   | 0.89800                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.40600   | 3.31100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.40400   | 4.31000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.40400   | 5.30900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.20400   | 0.16900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.93400   | 0.85400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.01500   | 0.01200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.11500   | 1.03200                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.85400   | 6.75900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 3.90500   | 3.81000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 6.90400   | 6.80900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 6.95400   | 6.85900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.16100   | 1.07700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.88900   | 0.81100                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.12500   | 0.10100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.75900   | 0.68400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.15400   | 5.05900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.65400   | 6.55900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.11000   | 0.08700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.60400   | 8.50900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.70400   | 6.60900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.70400   | 8.60900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.18200   | 0.15000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.80400   | 6.70900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 8.80400   | 8.70900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 8.90400   | 8.80900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 8.85400   | 8.75900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 7.05400   | 6.95900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 9.05400   | 8.95900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.10700   | 3.01300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.10400   | 7.00900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 9.10400   | 9.00900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.15700   | 3.06300                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.15400   | 7.05900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 9.15400   | 9.05900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 8.95400   | 8.85900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.65400   | 8.55900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.55400   | 6.45900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.55400   | 8.45900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.50400   | 6.40900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.50400   | 8.40900                         | 0             |
| 03/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.84500   | 0.76800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.77900   | 7.87470                         | 6,987         |
| 03/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.07500   | 0.08500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.99600   | 1.07900                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.93700   | 2.03200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.93000   | 3.02600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.92900   | 4.02500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.07800   | 0.08700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.40000   | 0.44900                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 1.03800   | 1.12400                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.98600   | 2.08100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.98000   | 3.07600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.97900   | 4.07500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.38100   | 0.42600                         | 509           |
| 03/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.01900   | 0.02300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.07200   | 0.08200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.36300   | 0.40600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.95600   | 1.03700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.88800   | 1.98300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.88100   | 2.97600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.87900   | 3.97500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.01800   | 0.02200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.06900   | 0.07900                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.34600   | 0.38800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.91600   | 0.99600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.83900   | 1.93300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.83100   | 2.92600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.82900   | 3.92500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.06400   | 0.07300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.31500   | 0.35300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.83900   | 0.91700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.74200   | 1.83600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.73100   | 2.82700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.72900   | 3.82500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.06200   | 0.07000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.30000   | 0.33700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.80300   | 0.87800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.69300   | 1.78700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.68100   | 2.77700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.67900   | 3.77500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.06000   | 0.06800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.28600   | 0.32100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.76700   | 0.84100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.64500   | 1.73800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.63100   | 2.72700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.62900   | 3.72500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.05400   | 0.06100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.66600   | 0.73500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.50000   | 1.59300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.48200   | 2.57800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.48000   | 3.57500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.05600   | 0.06300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.26100   | 0.29300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.69800   | 0.76900                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.54800   | 1.64100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.53200   | 2.62700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.52900   | 3.62500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.05000   | 0.05700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.22700   | 0.25600                         | 585           |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.60400   | 0.66900                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.40500   | 1.49700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.38300   | 2.47800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.38000   | 3.47500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.24900   | 0.28000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.08300   | 0.09300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.44300   | 0.49800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.12500   | 1.21600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 2.08500   | 2.18000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 3.08000   | 3.17600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 4.07900   | 4.17500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.08100   | 0.09000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.42000   | 0.47300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 1.08000   | 1.17000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 2.03600   | 2.13100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 3.03000   | 3.12600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 4.02900   | 4.12500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.06700   | 0.07600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.33000   | 0.37000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.87700   | 0.95600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.79000   | 1.88400                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.78100   | 2.87600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.77900   | 3.87500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.05800   | 0.06500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.27300   | 0.30700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.73200   | 0.80400                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.59600   | 1.69000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.58200   | 2.67700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.57900   | 3.67500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.05200   | 0.05900                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.23800   | 0.26800                         | 3,000         |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.63400   | 0.70100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.45300   | 1.54500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.43200   | 2.52800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.43000   | 3.52500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.10900   | 0.12300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.12200   | 0.13700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.19900   | 0.22400                         | 500           |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.13700   | 0.15400                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.17500   | 0.19700                         | 3,000         |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.12700   | 0.14200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.44800   | 1.36700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.35800   | 1.27900                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.09600   | 1.02200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.49300   | 1.41200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 0.97000   | 0.89900                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.63000   | 1.54800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.02400   | 0.02000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.20500   | 0.17600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.80900   | 0.74300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.62300   | 2.53400                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.58200   | 4.48800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.57200   | 6.47600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.57100   | 8.47500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.15300   | 0.12900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.69400   | 0.63200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.47900   | 2.39000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.43400   | 4.34100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.42200   | 6.32600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.42100   | 8.32500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.01100   | 0.00900                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.09800   | 0.08100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.55100   | 0.49500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.28800   | 2.20100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.23800   | 4.14500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.22200   | 6.12700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.22100   | 8.12600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.05100   | 0.04500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.39100   | 0.34800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.05200   | 1.96500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 3.99400   | 3.90100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 5.97300   | 5.87700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 7.97200   | 7.87600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.04600   | 0.04100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.36400   | 0.32300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.00400   | 1.91800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 3.94400   | 3.85100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 5.92300   | 5.82700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 7.92200   | 7.82600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.77000   | 0.70500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02600   | 0.02200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.22500   | 0.19400                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.84800   | 0.78100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.67100   | 2.58200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.63100   | 4.53800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.62200   | 6.52600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.62100   | 8.52500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.01900   | 0.01600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.16900   | 0.14400                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.73200   | 0.66800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.52700   | 2.43800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.48300   | 4.39000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.47200   | 6.37600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.47100   | 8.37500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.02100   | 0.01800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.18700   | 0.16000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.57500   | 2.48600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.53300   | 4.43900                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.52200   | 6.42600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.52100   | 8.42500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01600   | 0.01300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.13800   | 0.11600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.65700   | 0.59600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.43100   | 2.34300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.38500   | 4.29200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.37200   | 6.27600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.37100   | 8.27500                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.12400   | 0.10300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.62100   | 0.56200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.38300   | 2.29500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.33600   | 4.24300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.32200   | 6.22600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.32100   | 8.22500                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01300   | 0.01100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.11000   | 0.09200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.58600   | 0.52800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.33500   | 2.24800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.28700   | 4.19400                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.27200   | 6.17600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.27100   | 8.17600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.08700   | 0.07100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.51700   | 0.46300                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.24000   | 2.15400                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.18900   | 4.09700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.17200   | 6.07700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.17100   | 8.07600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.07700   | 0.06200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.48400   | 0.43100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.19300   | 2.10700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.14000   | 4.04800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.12200   | 6.02700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.12100   | 8.02600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.45200   | 0.40100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.05900   | 0.04900                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.42100   | 0.37400                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.09900   | 2.01200                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.04200   | 3.95000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.02200   | 5.92700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.02200   | 7.92600                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.06700   | 0.05400                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.14600   | 2.06000                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.09100   | 3.99900                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.07200   | 5.97700                         | 0             |
| 03/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.07200   | 7.97600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.90870   | 8.00540                         | 673           |
| 03/03/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.05300   | 0.05900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.13800   | 0.15100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.49600   | 0.54500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 1.07400   | 1.15600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 1.97500   | 2.06900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 2.96300   | 3.06000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 3.96000   | 4.05600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.32000   | 0.35200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010  | 9.85   | C            | Foreign Exchange Future | 0.14500   | 0.15900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010  | 13.85  | C            | Foreign Exchange Future | 0.02400   | 0.02700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010  | 11.85  | C            | Foreign Exchange Future | 0.05600   | 0.06100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.41800   | 2.51400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.41100   | 3.50800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.38300   | 0.42100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.04300   | 0.04800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.10700   | 0.11800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.35600   | 0.39200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.76900   | 0.83600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.55100   | 1.64100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.51700   | 2.61300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.51100   | 3.60700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.31000   | 0.34000                         | 117           |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.04100   | 0.04600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.10200   | 0.11200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.33200   | 0.36500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.71200   | 0.77500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.46000   | 1.54900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.02200   | 0.02500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.05200   | 0.05800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.13400   | 0.14800                         | 300           |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.00   | C            | Foreign Exchange Future | 1.03700   | 1.11500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 1.92700   | 2.02000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.91400   | 3.01000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.91000   | 4.00600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.02200   | 0.02500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.05100   | 0.05600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.13000   | 0.14300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.46100   | 0.50500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 1.00000   | 1.07700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.87900   | 1.97200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.86400   | 2.96000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.86000   | 3.95600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.05000   | 0.05500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.12600   | 0.13900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.44400   | 0.48700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.96500   | 1.04000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.83100   | 1.92400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.81400   | 2.91100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.81000   | 3.90700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.47800   | 0.52400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.02000   | 0.02300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.04800   | 0.05400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.12300   | 0.13600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.42700   | 0.46900                         | 4,400         |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.93000   | 1.00300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.78400   | 1.87600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.76500   | 2.86100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.76000   | 3.85700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.02000   | 0.02300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.04700   | 0.05300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.11900   | 0.13200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.41200   | 0.45200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.89600   | 0.96800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.73700   | 1.82900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.71500   | 2.81100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.71000   | 3.80700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.04600   | 0.05100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.11600   | 0.12800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.39700   | 0.43600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.86300   | 0.93400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.69000   | 1.78100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.66500   | 2.76200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.66000   | 3.75700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.04200   | 0.04700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.10400   | 0.11500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.34400   | 0.37800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.74000   | 0.80500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.50500   | 1.59500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.46700   | 2.56300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.46100   | 3.55700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.17100   | 0.18700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.22300   | 0.24500                         | 330           |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.17500   | 0.19300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.20900   | 0.23000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.03300   | 0.03600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.07800   | 0.08600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.23000   | 0.25300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.85900   | 4.95500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.53700   | 0.59000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.15400   | 1.24000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 2.07200   | 2.16800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 3.06300   | 3.15900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 4.05900   | 4.15600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.02400   | 0.02600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.05500   | 0.06000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.14200   | 0.15500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.51600   | 0.56700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.11300   | 1.19800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 2.02300   | 2.11900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 3.01300   | 3.10900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 4.01000   | 4.10600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.04500   | 0.05000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.11300   | 0.12500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.83100   | 0.90000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.64300   | 1.73400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.61600   | 2.71200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.61000   | 3.70700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.01800   | 0.02100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.04400   | 0.04900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.11000   | 0.12100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.36900   | 0.40600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.80000   | 0.86700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.59700   | 1.68800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.56600   | 2.66300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.56100   | 3.65700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.49700   | 8.40200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.04600   | 0.04000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.28100   | 0.25000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.88500   | 0.82300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.64500   | 2.56000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.58300   | 4.49200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.55800   | 6.46500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.54700   | 8.45200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.03100   | 0.02600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.20400   | 0.17900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.73800   | 0.68100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.45700   | 2.37300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.38700   | 4.29600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.36000   | 6.26700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.34700   | 8.25300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.02800   | 0.02400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.18700   | 0.16300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.70300   | 0.64700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.41000   | 2.32700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.33800   | 4.24800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.31100   | 6.21800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.29800   | 8.20300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.02500   | 0.02100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.17100   | 0.14800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.66800   | 0.61400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.36400   | 2.28100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.28900   | 4.19900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.26100   | 6.16800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.24800   | 8.15300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.56900   | 0.51900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.02200   | 0.01900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.15600   | 0.13500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.63500   | 0.58200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.31700   | 2.23400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.24100   | 4.15000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.21200   | 6.11900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.19800   | 8.10400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.02000   | 0.01700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.14100   | 0.12200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.60200   | 0.55000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.27100   | 2.18800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.19200   | 4.10100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.16300   | 6.07000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.14800   | 8.05400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.01800   | 0.01500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.12800   | 0.11000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.22500   | 2.14300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.14300   | 4.05300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.11300   | 6.02000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.09800   | 8.00400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.05100   | 0.04400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.30300   | 0.27000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.92300   | 0.86000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.69300   | 2.60700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.63200   | 4.54100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.60800   | 6.51400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.59600   | 8.50200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 1.00100   | 0.93500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.04200   | 0.03600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.26000   | 0.23100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.84700   | 0.78700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.59800   | 2.51300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.53400   | 4.44300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.50900   | 6.41500                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 7.94900   | 7.85500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.77400   | 0.71600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 3.99700   | 3.90600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 5.96500   | 5.87200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.96100   | 0.89700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.11500   | 0.10100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.53700   | 0.49000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.17900   | 2.09600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.09400   | 4.00400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.06400   | 5.97100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.04900   | 7.95400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.15300   | 7.06000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.03800   | 0.03300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.24100   | 0.21200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.81000   | 0.75100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.55100   | 2.46600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.48500   | 4.39400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.45900   | 6.36600                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.44700   | 8.35200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.03400   | 0.02900                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.22200   | 0.19500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.50400   | 2.42000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.43600   | 4.34500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.41000   | 6.31700                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.39700   | 8.30300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.10400   | 0.09300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.50700   | 0.46200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.13300   | 2.05000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.04600   | 3.95500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.01500   | 5.92100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 7.99900   | 7.90500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.09500   | 0.08500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.47800   | 0.43500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.41400   | 1.34000                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.37100   | 1.29800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.21900   | 3.13100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.17400   | 5.08100                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.50000   | 1.42500                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.76600   | 1.68800                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.81200   | 1.73200                         | 0             |
| 03/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.08600   | 2.00400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010     |        |              | Foreign Exchange Future | 11.31470  | 11.37700                        | 17,519        |
| 03/03/2010 | £ / R On 15 March 2010     | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010     | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010     | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010     | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010     | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010     | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010     | 12.00  | C            | Foreign Exchange Future | 0.00600   | 0.01000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010     | 11.00  | C            | Foreign Exchange Future | 0.34000   | 0.39800                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010     | 10.00  | C            | Foreign Exchange Future | 1.31500   | 1.37700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.21600   | 0.26900                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 1.16500   | 1.22700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.25500   | 0.31100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 1.21500   | 1.27700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 2.16500   | 2.22700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.09300   | 0.12600                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.96600   | 1.02800                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 1.96500   | 2.02700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.17900   | 0.23000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 1.11500   | 1.17700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 2.11500   | 2.17700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.14400   | 0.19200                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 2.91500   | 2.97700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 2.56500   | 2.62700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 2.66500   | 2.72700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 3.16500   | 3.22700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 3.11500   | 3.17700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 2.86500   | 2.92700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 2.61500   | 2.67700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.03200   | 0.04700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.71900   | 0.78000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 1.71500   | 1.77700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.04900   | 0.07100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.81700   | 0.87900                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 1.81500   | 1.87700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 2.71500   | 2.77700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 2.81500   | 2.87700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 2.76500   | 2.82700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 2.51500   | 2.57700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 2.41500   | 2.47700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 2.46500   | 2.52700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 2.36500   | 2.42700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 2.21500   | 2.27700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 2.26500   | 2.32700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 2.96500   | 3.02700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 3.36500   | 3.42700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 2.31500   | 2.37700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 3.31500   | 3.37700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 3.46500   | 3.52700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 3.26500   | 3.32700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 1.06500   | 1.12800                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 2.06500   | 2.12700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.07500   | 0.10400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.91600   | 0.97800                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 1.91500   | 1.97700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.29700   | 0.35400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 1.26500   | 1.32700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.06100   | 0.08600                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.86700   | 0.92900                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 1.86500   | 1.92700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.11300   | 0.15800                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 1.01600   | 1.07800                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 2.01500   | 2.07700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 11,630        |
| 03/03/2010 | £ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00900   | 0.01400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.43100   | 0.49100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 1.41500   | 1.47700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.02600   | 0.03900                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.67000   | 0.73100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 1.66500   | 1.72700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.01700   | 0.02600                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.57300   | 0.63400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 1.56500   | 1.62700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.04000   | 0.05800                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.76800   | 0.83000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 1.76500   | 1.82700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.01100   | 0.01700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.47700   | 0.53800                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 1.46500   | 1.52700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00800   | 0.01200                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.38500   | 0.44400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 1.36500   | 1.42700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.01400   | 0.02100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.52500   | 0.58600                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 1.51500   | 1.57700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 03/03/2010 | £ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.02100   | 0.03200                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.62100   | 0.68200                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 1.61500   | 1.67700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 0.40600   | 0.35500                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 1.38600   | 1.32400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 2.38500   | 2.32300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 3.38500   | 3.32300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 4.38500   | 4.32300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.70  | P            | Foreign Exchange Future | 5.38500   | 5.32300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 6.38500   | 6.32300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 0.49900   | 0.44400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 1.48600   | 1.42400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 2.48500   | 2.42300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 3.48500   | 3.42300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 4.48500   | 4.42300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.80  | P            | Foreign Exchange Future | 5.48500   | 5.42300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 6.48500   | 6.42300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.02000   | 0.01700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 0.64300   | 0.58500                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 1.63500   | 1.57400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 2.63500   | 2.57300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 3.63500   | 3.57300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 4.63500   | 4.57300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.95  | P            | Foreign Exchange Future | 5.63500   | 5.57300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 6.63500   | 6.57300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 0.54600   | 0.49000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 1.53500   | 1.47400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 2.53500   | 2.47300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 3.53500   | 3.47300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 4.53500   | 4.47300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.85  | P            | Foreign Exchange Future | 5.53500   | 5.47300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 6.53500   | 6.47300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 0.27500   | 0.23100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 1.23600   | 1.17500                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 2.23500   | 2.17300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 3.23500   | 3.17300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 4.23500   | 4.17300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 5.23500   | 5.17300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 6.23500   | 6.17300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 0.45200   | 0.39900                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 1.43600   | 1.37400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 2.43500   | 2.37300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 3.43500   | 3.37300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 4.43500   | 4.37300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.75  | P            | Foreign Exchange Future | 5.43500   | 5.37300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 6.43500   | 6.37300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 0.36100   | 0.31200                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 1.33600   | 1.27400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 2.33500   | 2.27300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 3.33500   | 3.27300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 4.33500   | 4.27300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 5.33500   | 5.27300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 6.33500   | 6.27300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 0.59400   | 0.53700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 1.58500   | 1.52400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 2.58500   | 2.52300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 3.58500   | 3.52300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 4.58500   | 4.52300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.90  | P            | Foreign Exchange Future | 5.58500   | 5.52300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 6.58500   | 6.52300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 2.73500   | 2.67300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 0.09800   | 0.08100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 0.98700   | 0.92600                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 1.98500   | 1.92300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 2.98500   | 2.92300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 3.98500   | 3.92300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 4.98500   | 4.92300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 5.98500   | 5.92300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 7.98500   | 7.92300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.30  | P            | Foreign Exchange Future | 9.98500   | 9.92300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 0.19600   | 0.15900                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 1.13600   | 1.07500                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 2.13500   | 2.07300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 4.13500   | 4.07300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 6.13500   | 6.07300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 8.13500   | 8.07300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.45  | P            | Foreign Exchange Future | 10.13500  | 10.07300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 8.23500   | 8.17300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.55  | P            | Foreign Exchange Future | 10.23500  | 10.17300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 8.28500   | 8.22300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.60  | P            | Foreign Exchange Future | 10.28500  | 10.22300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 8.43500   | 8.37300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.75  | P            | Foreign Exchange Future | 10.43500  | 10.37300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 8.53500   | 8.47300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.85  | P            | Foreign Exchange Future | 10.53500  | 10.47300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 8.58500   | 8.52300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.90  | P            | Foreign Exchange Future | 10.58500  | 10.52300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 8.63500   | 8.57300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.95  | P            | Foreign Exchange Future | 10.63500  | 10.57300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.03200   | 0.02700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 0.74000   | 0.68100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 1.73500   | 1.67300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 4.73500   | 4.67300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 6.73500   | 6.67300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 8.73500   | 8.67300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 22.05  | P            | Foreign Exchange Future | 10.73500  | 10.67300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 8.48500   | 8.42300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.80  | P            | Foreign Exchange Future | 10.48500  | 10.42300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 8.33500   | 8.27300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.65  | P            | Foreign Exchange Future | 10.33500  | 10.27300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 0.16000   | 0.12700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 1.08700   | 1.02500                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 2.08500   | 2.02300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 4.08500   | 4.02300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 6.08500   | 6.02300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 8.08500   | 8.02300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.40  | P            | Foreign Exchange Future | 10.08500  | 10.02300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.65  | P            | Foreign Exchange Future | 9.33500   | 9.27300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 3.03500   | 2.97300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 5.03500   | 4.97300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.35  | P            | Foreign Exchange Future | 7.03500   | 6.97300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.35  | P            | Foreign Exchange Future | 9.03500   | 8.97300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 3.73500   | 3.67300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.05  | P            | Foreign Exchange Future | 5.73500   | 5.67300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.05  | P            | Foreign Exchange Future | 7.73500   | 7.67300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.05  | P            | Foreign Exchange Future | 9.73500   | 9.67300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 3.83500   | 3.77300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 5.83500   | 5.77300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 7.83500   | 7.77300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.15  | P            | Foreign Exchange Future | 9.83500   | 9.77300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 3.78500   | 3.72300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 5.78500   | 5.72300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 7.78500   | 7.72300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.10  | P            | Foreign Exchange Future | 9.78500   | 9.72300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.95  | P            | Foreign Exchange Future | 7.63500   | 7.57300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.95  | P            | Foreign Exchange Future | 9.63500   | 9.57300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.85  | P            | Foreign Exchange Future | 7.53500   | 7.47300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.85  | P            | Foreign Exchange Future | 9.53500   | 9.47300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.90  | P            | Foreign Exchange Future | 7.58500   | 7.52300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.90  | P            | Foreign Exchange Future | 9.58500   | 9.52300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.80  | P            | Foreign Exchange Future | 7.48500   | 7.42300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.80  | P            | Foreign Exchange Future | 9.48500   | 9.42300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.55  | P            | Foreign Exchange Future | 7.23500   | 7.17300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.55  | P            | Foreign Exchange Future | 9.23500   | 9.17300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.50  | P            | Foreign Exchange Future | 7.18500   | 7.12300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.50  | P            | Foreign Exchange Future | 9.18500   | 9.12300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.60  | P            | Foreign Exchange Future | 7.28500   | 7.22300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.60  | P            | Foreign Exchange Future | 9.28500   | 9.22300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 2.18500   | 2.12300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 0.23400   | 0.19400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 1.18600   | 1.12500                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 3.18500   | 3.12300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 4.18500   | 4.12300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 5.18500   | 5.12300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 6.18500   | 6.12300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 0.31700   | 0.27000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 1.28600   | 1.22400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 2.28500   | 2.22300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 3.28500   | 3.22300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 4.28500   | 4.22300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 5.28500   | 5.22300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 6.28500   | 6.22300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.70  | P            | Foreign Exchange Future | 7.38500   | 7.32300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.70  | P            | Foreign Exchange Future | 9.38500   | 9.32300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 3.13500   | 3.07300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 5.13500   | 5.07300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.45  | P            | Foreign Exchange Future | 7.13500   | 7.07300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.45  | P            | Foreign Exchange Future | 9.13500   | 9.07300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 2.88500   | 2.82300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 4.88500   | 4.82300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.20  | P            | Foreign Exchange Future | 6.88500   | 6.82300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.20  | P            | Foreign Exchange Future | 8.88500   | 8.82300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.65  | P            | Foreign Exchange Future | 7.33500   | 7.27300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.75  | P            | Foreign Exchange Future | 7.43500   | 7.37300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.75  | P            | Foreign Exchange Future | 9.43500   | 9.37300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 3.08500   | 3.02300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 5.08500   | 5.02300                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 18.40  | P            | Foreign Exchange Future | 7.08500   | 7.02300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.40  | P            | Foreign Exchange Future | 9.08500   | 9.02300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.07900   | 0.06500                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 0.93800   | 0.87700                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 1.93500   | 1.87300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 3.93500   | 3.87300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 5.93500   | 5.87300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 7.93500   | 7.87300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.25  | P            | Foreign Exchange Future | 9.93500   | 9.87300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.06400   | 0.05300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 0.88800   | 0.82800                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 1.88500   | 1.82300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 3.88500   | 3.82300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 5.88500   | 5.82300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 7.88500   | 7.82300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.20  | P            | Foreign Exchange Future | 9.88500   | 9.82300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 0.12800   | 0.09900                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 1.03700   | 0.97600                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 2.03500   | 1.97300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 4.03500   | 3.97300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 6.03500   | 5.97300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 8.03500   | 7.97300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.35  | P            | Foreign Exchange Future | 10.03500  | 9.97300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 8.18500   | 8.12300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 21.50  | P            | Foreign Exchange Future | 10.18500  | 10.12300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.04000   | 0.03400                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 0.78900   | 0.73000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 1.78500   | 1.72300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 2.78500   | 2.72300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 4.78500   | 4.72300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 6.78500   | 6.72300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 8.78500   | 8.72300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 22.10  | P            | Foreign Exchange Future | 10.78500  | 10.72300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.05100   | 0.04200                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 0.83900   | 0.77900                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 1.83500   | 1.77300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 2.83500   | 2.77300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 4.83500   | 4.77300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.15  | P            | Foreign Exchange Future | 6.83500   | 6.77300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.15  | P            | Foreign Exchange Future | 8.83500   | 8.77300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 22.15  | P            | Foreign Exchange Future | 10.83500  | 10.77300                        | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.02500   | 0.02100                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 0.69100   | 0.63300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 1.68500   | 1.62300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 2.68500   | 2.62300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 4.68500   | 4.62300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 6.68500   | 6.62300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 8.68500   | 8.62300                         | 0             |
| 03/03/2010 | £ / R On 15 March 2010 | 22.00  | P            | Foreign Exchange Future | 10.68500  | 10.62300                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010  |        |              | Foreign Exchange Future | 11.50570  | 11.56790                        | 16,574        |
| 03/03/2010 | £ / R On 14 June 2010  | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010  | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010  | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010  | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010  | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010  | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010  | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010  | 15.85  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010  | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010  | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.05400   | 0.06000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.12700   | 0.13900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.97300   | 1.02700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 1.91700   | 1.97800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.14600   | 0.16000                         | 8,032         |
| 03/03/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.40600   | 0.44200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 1.10300   | 1.16200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 2.06400   | 2.12600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.17700   | 0.19300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.51200   | 0.55300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.29000   | 1.34900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.48400   | 0.52400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.24300   | 1.30200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.02600   | 0.02900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.07700   | 0.08300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.18600   | 0.20300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.54100   | 0.58400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.33700   | 1.39700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.27900   | 0.30300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.81400   | 0.86500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.72100   | 1.78200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.05100   | 0.05700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.32600   | 0.35400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.93200   | 0.98600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.05800   | 0.06400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.13300   | 0.14500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.36300   | 0.39300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.56000   | 2.62200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.06800   | 0.07400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.10200   | 0.11100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.16100   | 0.17500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.03500   | 0.03900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 11,194        |
| 03/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.06600   | 0.07200                         | 11,194        |
| 03/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.70900   | 2.77100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.80900   | 2.87100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.75900   | 2.82100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.51000   | 2.57200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.41100   | 2.47300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.46100   | 2.52200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.36100   | 2.42300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.21300   | 2.27400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.26200   | 2.32400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.95800   | 3.02000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.31200   | 2.37400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.30700   | 3.36900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.45700   | 3.51900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.25700   | 3.31900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.65900   | 2.72100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.85800   | 2.92000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 3.15700   | 3.22000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 3.10800   | 3.17000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.61000   | 2.67200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 1.01500   | 1.07000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.96600   | 2.02700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.02400   | 0.02700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.20500   | 0.22400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.60300   | 0.64800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.09000   | 0.09800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.22700   | 0.24700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.66900   | 0.71600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.52800   | 1.58800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.04800   | 0.05400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.11600   | 0.12700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.31000   | 0.33600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.89100   | 0.94400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.81900   | 1.88000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.26500   | 0.28800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.77600   | 0.82600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.67300   | 1.73400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.08000   | 0.08700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.19500   | 0.21300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.38400   | 1.44400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.03100   | 0.03500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.08600   | 0.09400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.21600   | 0.23500                         | 28            |
| 03/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.63600   | 0.68200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.48000   | 1.54000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.09400   | 0.10200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.23900   | 0.26000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.70400   | 0.75200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.57600   | 1.63700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.09800   | 0.10700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.25200   | 0.27400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.62400   | 1.68500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.11100   | 0.12100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.29400   | 0.31900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.85200   | 0.90400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.77000   | 1.83100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.04500   | 0.05000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.06300   | 0.06900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.07400   | 0.08000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.45700   | 0.49600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 1.19600   | 1.25500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 2.16300   | 2.22500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.02000   | 0.02200                         | 8,032         |
| 03/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.43100   | 0.46800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 1.14900   | 1.20800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.06100   | 0.06700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.13900   | 0.15200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.38200   | 0.41700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 1.05700   | 1.11600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 2.01500   | 2.07700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.03700   | 0.04200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.15300   | 0.16700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.73900   | 0.78900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 2.11400   | 2.17500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.60700   | 3.66900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.03300   | 0.03700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.02700   | 0.03100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.12200   | 0.13300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.57200   | 0.61500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.86800   | 1.92900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.35700   | 3.41900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.08300   | 0.09000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.34400   | 0.37300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.43200   | 1.49200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.90800   | 2.97000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.02200   | 0.02500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.04200   | 0.04700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.07100   | 0.07700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.10600   | 0.11600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.16900   | 0.18400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.02900   | 0.03300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.04000   | 0.04500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.38400   | 2.32700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 3.85000   | 3.78800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 4.84600   | 4.78500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 5.84500   | 5.78300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 6.84500   | 6.78300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.62300   | 2.56500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 0.96300   | 0.91600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.40000   | 1.34800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 1.86500   | 1.80900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.33600   | 2.27900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 2.81600   | 2.75700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 3.80000   | 3.73900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 4.79700   | 4.73500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 5.79500   | 5.73400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.79500   | 6.73300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.02600   | 0.02400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.43800   | 0.40500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.67700   | 1.62200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.10900   | 3.04900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.59700   | 4.53500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.09500   | 6.03300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.59400   | 7.53300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.09400   | 9.03200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.21600   | 0.19700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.26600   | 1.21500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.67100   | 2.61300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.14800   | 4.08700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.64500   | 5.58400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.14500   | 7.08300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.64400   | 8.58200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.52700   | 2.46900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.13300   | 0.12100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.04700   | 0.99900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.43100   | 2.37400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 3.89900   | 3.83800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.39600   | 5.33400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 6.89500   | 6.83300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.39400   | 8.33200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.05100   | 0.04800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.37600   | 0.34900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.13300   | 1.08400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.05500   | 1.99900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.01100   | 2.95200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 3.99900   | 3.93700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 4.99600   | 4.93400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.04300   | 0.04000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.32500   | 0.30000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 2.91400   | 2.85400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 4.89600   | 4.83500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 5.89500   | 5.83300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.04000   | 0.03700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.30100   | 0.27800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.04500   | 5.98300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.81800   | 1.76200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.25700   | 3.19600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.24800   | 4.18600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.24600   | 5.18400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.24500   | 6.18300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.00700   | 1.95100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.50300   | 3.44200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.49700   | 4.43600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.49600   | 5.43400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.49500   | 6.43300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.28900   | 2.23200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.09600   | 0.08600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.53800   | 0.50100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.35500   | 1.30300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.75000   | 3.68900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.74700   | 4.68500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.74500   | 5.68400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.74500   | 6.68300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.64600   | 0.60600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.49200   | 1.43900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.14800   | 0.13400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.68300   | 0.64200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.53800   | 1.48400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 3.94900   | 3.88800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 4.94600   | 4.88500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 5.94500   | 5.88300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 6.94500   | 6.88300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.02400   | 0.02200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.18000   | 0.16400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.76000   | 0.71700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.63000   | 1.57600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.57500   | 2.51700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.04800   | 3.98700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.04600   | 4.98400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.04500   | 6.98300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.02800   | 0.02600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.83900   | 0.79500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.72400   | 1.66900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.14600   | 5.08400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.14500   | 6.08300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.12000   | 0.10800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.60900   | 0.57000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.08500   | 0.07600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.50400   | 0.46800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.31000   | 1.25900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.24200   | 2.18600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.70100   | 3.64000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.69700   | 4.63500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.69500   | 5.63400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.69500   | 6.63300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.02200   | 0.02000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.16300   | 0.14800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.72100   | 0.67900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.58400   | 1.53000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 6.99500   | 6.93300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.19700   | 0.18000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.79900   | 0.75600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.09800   | 4.03700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.09600   | 5.03400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.09500   | 7.03300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.76800   | 2.70900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.05900   | 0.05200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.40400   | 3.34400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.39500   | 7.33300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.39400   | 9.33200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 8.89400   | 8.83200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.15800   | 3.09800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.14400   | 9.08200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.35500   | 3.29500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.34600   | 5.28400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.34500   | 7.28300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.34400   | 9.28200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.06000   | 3.00000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.04400   | 8.98200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.74400   | 7.68200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.74400   | 9.68200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 7.84400   | 7.78200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 9.84400   | 9.78200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.79400   | 7.73200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.79400   | 9.73200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.65100   | 3.59000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.64400   | 7.58300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.64400   | 9.58200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.54400   | 7.48300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.54400   | 9.48200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.60200   | 3.54100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.59600   | 5.53400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.59400   | 9.53200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.49400   | 7.43300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.49400   | 9.43200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.24500   | 7.18300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.24400   | 9.18200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.20700   | 3.14700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.19600   | 5.13400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.19500   | 7.13300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.19400   | 9.13200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.30600   | 3.24500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.29600   | 5.23400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.29500   | 7.23300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.29400   | 9.23200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 2.86500   | 2.80600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 1.96000   | 1.90400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 5.99500   | 5.93300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.47900   | 2.42100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.00500   | 0.95700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.44600   | 1.39300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 1.91200   | 1.85600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.69400   | 9.63200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.45400   | 3.39300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.44600   | 5.38400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.44500   | 7.38300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.44400   | 9.38200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 7.99400   | 7.93200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 9.99400   | 9.93200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.69400   | 7.63300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.40700   | 0.37500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.17700   | 1.12700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.10200   | 2.04600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.55200   | 3.49200                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.54700   | 4.48500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.54600   | 5.48400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.54500   | 6.48300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.04400   | 7.98200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.04400  | 9.98200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.07600   | 0.06800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.47000   | 0.43600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.19500   | 2.13900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.14400   | 8.08200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.14400  | 10.08200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.24400   | 8.18200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.24400  | 10.18200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.10800   | 0.09700                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.57300   | 0.53500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.29800   | 4.23600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.29500   | 6.23300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.29400   | 8.23200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.29400  | 10.23200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.44700   | 4.38600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.44500   | 6.38300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.44400   | 8.38200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.44400  | 10.38200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.49400   | 8.43200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.49400  | 10.43200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.64700   | 4.58500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.64500   | 6.58300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.64400  | 10.58200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.03100   | 0.02900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.23500   | 0.21600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.88000   | 0.83500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.77100   | 1.71500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.72000   | 2.66100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.69400   | 8.63200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.69400  | 10.63200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.03700   | 0.03400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.27800   | 0.25600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.79400   | 8.73200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.79400  | 10.73200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.03400   | 0.03100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.25600   | 0.23500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 0.92100   | 0.87500                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.74400   | 8.68200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.74400  | 10.68200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.59500   | 6.53300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.59400   | 8.53200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.59400  | 10.53200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.39700   | 4.33600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.39500   | 6.33300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.39400  | 10.33200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.04700   | 0.04400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.35000   | 0.32400                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.09000   | 1.04200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 7.94400   | 7.88200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 9.94400   | 9.88200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 7.89400   | 7.83200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 9.89400   | 9.83200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.06700   | 0.05900                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 1.22100   | 1.17100                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.14800   | 2.09200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 8.09400   | 8.03200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.60  | P            | Foreign Exchange Future | 10.09400  | 10.03200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 4.19800   | 4.13600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 6.19500   | 6.13300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 8.19400   | 8.13200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010 | 21.70  | P            | Foreign Exchange Future | 10.19400  | 10.13200                        | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | £ / R On 14 June 2010      | 15.85  | P            | Foreign Exchange Future | 4.34800   | 4.28600                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010      | 17.85  | P            | Foreign Exchange Future | 6.34500   | 6.28300                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010      | 19.85  | P            | Foreign Exchange Future | 8.34400   | 8.28200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010      | 21.85  | P            | Foreign Exchange Future | 10.34400  | 10.28200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010      | 20.35  | P            | Foreign Exchange Future | 8.84400   | 8.78200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010      | 22.35  | P            | Foreign Exchange Future | 10.84400  | 10.78200                        | 0             |
| 03/03/2010 | £ / R On 14 June 2010      | 20.05  | P            | Foreign Exchange Future | 8.54400   | 8.48200                         | 0             |
| 03/03/2010 | £ / R On 14 June 2010      | 22.05  | P            | Foreign Exchange Future | 10.54400  | 10.48200                        | 0             |
| 03/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.69770  | 11.76090                        | 1,304         |
| 03/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.31000   | 0.30000                         | 0             |
| 03/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.29700   | 0.31800                         | 0             |
| 03/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.29300   | 0.31400                         | 0             |
| 03/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.27500   | 1.23300                         | 0             |
| 03/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.37900   | 1.33700                         | 0             |
| 03/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.34200   | 1.26900                         | 0             |
| 03/03/2010 | ¥ / R On 15 March 2010     |        |              | Foreign Exchange Future | 0.08460   | 0.08540                         | 1,364         |
| 03/03/2010 | ¥ / R On 15 March 2010     | 0.08   | C            | Foreign Exchange Future | 0.00474   | 0.00551                         | 0             |
| 03/03/2010 | ¥ / R On 15 March 2010     | 0.09   | C            | Foreign Exchange Future | 0.00015   | 0.00026                         | 0             |
| 03/03/2010 | ¥ / R On 15 March 2010     | 0.07   | C            | Foreign Exchange Future | 0.01460   | 0.01540                         | 0             |
| 03/03/2010 | ¥ / R On 15 March 2010     | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | ¥ / R On 15 March 2010     | 0.09   | P            | Foreign Exchange Future | 0.00555   | 0.00486                         | 0             |
| 03/03/2010 | ¥ / R On 15 March 2010     | 0.08   | P            | Foreign Exchange Future | 0.00014   | 0.00011                         | 0             |
| 03/03/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08610   | 0.08690                         | 0             |
| 03/03/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00752   | 0.00815                         | 0             |
| 03/03/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00297   | 0.00332                         | 0             |
| 03/03/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01624   | 0.01702                         | 0             |
| 03/03/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00014   | 0.00012                         | 0             |
| 03/03/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00687   | 0.00642                         | 0             |
| 03/03/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00142   | 0.00125                         | 0             |
| 03/03/2010 | € / R On 15 March 2010     |        |              | Foreign Exchange Future | 10.25970  | 10.30740                        | 21,516        |
| 03/03/2010 | € / R On 15 March 2010     | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010     | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.61100   | 0.65900                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 1.61000   | 1.65700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 2.61000   | 2.65700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,636        |
| 03/03/2010 | € / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.01800   | 0.02700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.71100   | 0.75800                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 1.71000   | 1.75700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 2.71000   | 2.75700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.04100   | 0.05800                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.86000   | 0.90800                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 1.86000   | 1.90700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 2.86000   | 2.90700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.03100   | 0.04500                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 3.06000   | 3.10700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 3.01000   | 3.05700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 3.16000   | 3.20700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.07000   | 0.09400                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.96000   | 1.00800                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 1.96000   | 2.00700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 2.96000   | 3.00700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.19400   | 0.23600                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 1.16000   | 1.20700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 2.16000   | 2.20700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.12100   | 0.15900                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 1.06000   | 1.10700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 2.06000   | 2.10700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 2,700         |
| 03/03/2010 | € / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.09000   | 0.12400                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 1.01000   | 1.05800                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 2.01000   | 2.05700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 3.11000   | 3.15700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.81000   | 0.85800                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 1.81000   | 1.85700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 2.81000   | 2.85700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.01400   | 0.02100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.66100   | 0.70900                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 1.66000   | 1.70700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 2.66000   | 2.70700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.05400   | 0.07400                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.91000   | 0.95800                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 1.91000   | 1.95700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 2.91000   | 2.95700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 10            |
| 03/03/2010 | € / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.02400   | 0.03500                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.76000   | 0.80800                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 1.76000   | 1.80700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 2.76000   | 2.80700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00800   | 0.01300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.56200   | 0.61000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 1.56000   | 1.60700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 2.56000   | 2.60700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00600   | 0.01000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.51300   | 0.56100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 1.51000   | 1.55700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 2.51000   | 2.55700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.32300   | 0.36900                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 1.31000   | 1.35700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 2.31000   | 2.35700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 13,651        |
| 03/03/2010 | € / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.27800   | 0.32300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 1.26000   | 1.30700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 2.26000   | 2.30700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.41600   | 0.46400                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 1.41000   | 1.45700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 2.41000   | 2.45700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.46500   | 0.51200                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 1.46000   | 1.50700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 2.46000   | 2.50700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.36900   | 0.41600                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 1.36000   | 1.40700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 2.36000   | 2.40700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.15500   | 0.19600                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 1.11000   | 1.15700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 2.11000   | 2.15700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.23500   | 0.27900                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 1.21000   | 1.25700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 2.21000   | 2.25700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 5.84000   | 5.79300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.02500   | 0.02200                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.79200   | 0.74500                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 1.79000   | 1.74300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 2.79000   | 2.74300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 3.79000   | 3.74300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 4.79000   | 4.74300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 5.79000   | 5.74300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.04500   | 0.03900                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.89100   | 0.84500                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 1.89000   | 1.84300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 2.89000   | 2.84300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 3.89000   | 3.84300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 4.89000   | 4.84300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 5.89000   | 5.84300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.64300   | 0.59800                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 1.64000   | 1.59300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 2.64000   | 2.59300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 3.64000   | 3.59300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 4.64000   | 4.59300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 5.64000   | 5.59300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.54500   | 0.50100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 1.54000   | 1.49300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 2.54000   | 2.49300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 3.54000   | 3.49300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 4.54000   | 4.49300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 5.54000   | 5.49300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.59400   | 0.54900                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 1.59000   | 1.54300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 2.59000   | 2.54300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 3.59000   | 3.54300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 4.59000   | 4.54300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 5.59000   | 5.54300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.74200   | 0.69600                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 1.74000   | 1.69300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 2.74000   | 2.69300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 3.74000   | 3.69300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 4.74000   | 4.69300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 5.74000   | 5.69300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.69200   | 0.64700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 1.69000   | 1.64300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 2.69000   | 2.64300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 3.69000   | 3.64300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 4.69000   | 4.64300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 5.69000   | 5.64300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.49600   | 0.45300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 1.49000   | 1.44300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 2.49000   | 2.44300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 3.49000   | 3.44300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 4.49000   | 4.44300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 5.49000   | 5.44300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.44800   | 0.40600                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 1.44000   | 1.39300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 2.44000   | 2.39300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 3.44000   | 3.39300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 4.44000   | 4.39300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 5.44000   | 5.39300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.26400   | 0.22800                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 1.24000   | 1.19300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 2.24000   | 2.19300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 3.24000   | 3.19300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 4.24000   | 4.19300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 5.24000   | 5.19300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.14400   | 0.11700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 1.09000   | 1.04400                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 2.09000   | 2.04300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 3.09000   | 3.04300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 4.09000   | 4.04300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 5.09000   | 5.04300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 7.09000   | 7.04300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 9.09000   | 9.04300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 7.24000   | 7.19300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 9.24000   | 9.19300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.35400   | 0.31400                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 1.34000   | 1.29300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 3.34000   | 3.29300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 5.34000   | 5.29300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 7.34000   | 7.29300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 9.34000   | 9.29300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 7.44000   | 7.39300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.70  | P            | Foreign Exchange Future | 9.44000   | 9.39300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 7.59000   | 7.54300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 9.59000   | 9.54300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 7.69000   | 7.64300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 9.69000   | 9.64300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 7.84000   | 7.79300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 9.84000   | 9.79300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 7.79000   | 7.74300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 9.79000   | 9.74300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 7.54000   | 7.49300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 9.54000   | 9.49300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 5.04000   | 4.99300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 7.04000   | 6.99300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 9.04000   | 8.99300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 6.89000   | 6.84300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 8.89000   | 8.84300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 1.84000   | 1.79300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.08000   | 0.06700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.99100   | 0.94400                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 1.99000   | 1.94300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 2.99000   | 2.94300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 3.99000   | 3.94300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 4.99000   | 4.94300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 5.99000   | 5.94300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.06100   | 0.05200                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.94100   | 0.89400                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 1.94000   | 1.89300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 2.94000   | 2.89300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 3.94000   | 3.89300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 4.94000   | 4.89300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 5.94000   | 5.89300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.03400   | 0.02900                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.84100   | 0.79500                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 2.84000   | 2.79300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 3.84000   | 3.79300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 4.84000   | 4.79300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 6.99000   | 6.94300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 8.99000   | 8.94300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.11000   | 0.08700                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 1.04100   | 0.99400                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 3.04000   | 2.99300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 6.84000   | 6.79300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 8.84000   | 8.79300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 6.94000   | 6.89300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 8.94000   | 8.89300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.22100   | 0.18800                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 1.19000   | 1.14400                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 3.19000   | 3.14300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 5.19000   | 5.14300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 7.19000   | 7.14300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 9.19000   | 9.14300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.18100   | 0.15100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 1.14000   | 1.09400                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 3.14000   | 3.09300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 5.14000   | 5.09300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 7.14000   | 7.09300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 9.14000   | 9.09300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.30800   | 0.27000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 1.29000   | 1.24300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 3.29000   | 3.24300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 5.29000   | 5.24300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 7.29000   | 7.24300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 9.29000   | 9.24300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 2.34000   | 2.29300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 7.49000   | 7.44300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 9.49000   | 9.44300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 7.74000   | 7.69300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 9.74000   | 9.69300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 7.64000   | 7.59300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 9.64000   | 9.59300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.40100   | 0.35900                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 1.39000   | 1.34300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 3.39000   | 3.34300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 5.39000   | 5.34300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 7.39000   | 7.34300                         | 0             |
| 03/03/2010 | € / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 9.39000   | 9.34300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010  |        |              | Foreign Exchange Future | 10.43790  | 10.48570                        | 13,175        |
| 03/03/2010 | € / R On 14 June 2010  | 12.10  | C            | Foreign Exchange Future | 0.04100   | 0.04400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010  | 11.90  | C            | Foreign Exchange Future | 0.05000   | 0.05400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010  | 12.00  | C            | Foreign Exchange Future | 0.04500   | 0.04900                         | 0             |
| 03/03/2010 | € / R On 14 June 2010  | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010  | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010  | 15.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010  | 13.30  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 03/03/2010 | € / R On 14 June 2010  | 11.30  | C            | Foreign Exchange Future | 0.10000   | 0.10800                         | 25            |
| 03/03/2010 | € / R On 14 June 2010  | 10.30  | C            | Foreign Exchange Future | 0.37400   | 0.40300                         | 20            |
| 03/03/2010 | € / R On 14 June 2010  | 9.30   | C            | Foreign Exchange Future | 1.15200   | 1.20000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010  | 8.30   | C            | Foreign Exchange Future | 2.14000   | 2.18800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010  | 7.30   | C            | Foreign Exchange Future | 3.13800   | 3.18600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.07000   | 0.07500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.24600   | 0.26600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.87200   | 0.91600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 1.84200   | 1.89000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 2.83900   | 2.88600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.06200   | 0.06700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.21500   | 0.23300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.78600   | 0.82900                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 1.74300   | 1.79100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.73900   | 2.78700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.09400   | 0.10100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.34800   | 0.37600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.10300   | 1.15100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 2.09100   | 2.13800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 3.08800   | 3.13600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.08800   | 0.09500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.32400   | 0.35100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.05500   | 1.10300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.04100   | 2.08900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 3.03800   | 3.08600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.07400   | 0.08000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.26300   | 0.28400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.91600   | 0.96100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.89200   | 1.94000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.88900   | 2.93600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.08300   | 0.09000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.30100   | 0.32600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.00700   | 1.05400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.99100   | 2.03900                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.98800   | 3.03600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.07800   | 0.08500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.28100   | 0.30300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.96100   | 1.00600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.94200   | 1.98900                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.93800   | 2.98600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.05300   | 0.05700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.17600   | 0.19100                         | 29            |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.66600   | 0.70600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.59400   | 1.64200                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.58900   | 2.63700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.05600   | 0.06000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 2.29000   | 2.33800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.45900   | 0.49200                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 1.29900   | 1.34600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.03900   | 0.04200                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.12000   | 0.13000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.14500   | 0.15700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.55600   | 0.59400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.44600   | 1.49400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.43900   | 2.48700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.18800   | 0.20400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.70500   | 0.74600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.64400   | 1.69200                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.63900   | 2.68700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.16500   | 0.17900                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.62800   | 0.66800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.54500   | 1.59300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.53900   | 2.58700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.04800   | 0.05100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.15500   | 0.16800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.59200   | 0.63000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.49600   | 1.54300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.48900   | 2.53700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.05900   | 0.06400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.20100   | 0.21800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.74500   | 0.78700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.69300   | 1.74100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.68900   | 2.73700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.56200   | 7.51400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.56200   | 9.51400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.05700   | 0.05100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.51300   | 0.48200                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.37100   | 1.32800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.31600   | 3.26900                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.31200   | 5.26400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.31200   | 7.26400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.31200   | 9.26400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.10400   | 0.09400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.66700   | 0.63200                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.56000   | 1.51500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.51500   | 3.46700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.51200   | 5.46400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.51200   | 7.46400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.51200   | 9.46400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.09000   | 0.08200                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.62700   | 0.59300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.46500   | 3.41800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.46200   | 5.41400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.46200   | 7.41400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.46200   | 9.41400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.06700   | 0.06000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.55000   | 0.51800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 7.71200   | 7.66400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 9.71200   | 9.66400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.11800   | 0.10800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.70700   | 0.67100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.56500   | 3.51700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.56200   | 5.51400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.83200   | 0.79400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.75100   | 1.70600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 3.71400   | 3.66600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 5.71200   | 5.66400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.17100   | 0.15600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.41800   | 1.37400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.36600   | 3.31800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.36200   | 5.31400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.36200   | 7.31400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.36200   | 9.31400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.07800   | 0.07000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.58800   | 0.55500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.46500   | 1.42100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.41500   | 3.36800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.41200   | 5.36400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.41200   | 7.36400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.41200   | 9.36400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.02300   | 0.02000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.34300   | 0.31700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 1.14000   | 1.09900                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 3.06800   | 3.02100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 5.06300   | 5.01500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.06200   | 7.01400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.06200   | 9.01400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.31300   | 0.29000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.09500   | 1.05400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.01800   | 2.97100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.01300   | 4.96500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.01200   | 6.96400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.01200   | 8.96400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.02800   | 0.02500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.37500   | 0.34800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.18600   | 1.14400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.11800   | 3.07000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.11300   | 5.06500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.11200   | 7.06400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.11200   | 9.06400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.28600   | 0.26500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.05000   | 1.00900                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.96900   | 2.92200                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.96300   | 4.91500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.96200   | 6.91400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 8.96200   | 8.91400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.26000   | 0.24000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.00600   | 0.96500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.92000   | 2.87200                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 4.91300   | 4.86500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 6.91200   | 6.86400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 8.91200   | 8.86400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.04800   | 0.04300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.47700   | 0.44700                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.32400   | 1.28100                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.26600   | 3.21900                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.26200   | 5.21500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 7.26200   | 7.21400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 9.26200   | 9.21400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 14 June 2010      | 7.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 9.60   | P            | Foreign Exchange Future | 0.03400   | 0.03000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 0.40800   | 0.38000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 11.60  | P            | Foreign Exchange Future | 1.23200   | 1.18900                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 13.60  | P            | Foreign Exchange Future | 3.16700   | 3.12000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 15.60  | P            | Foreign Exchange Future | 5.16200   | 5.11500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 17.60  | P            | Foreign Exchange Future | 7.16200   | 7.11400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 9.16200   | 9.11400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 8.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 9.30   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 10.30  | P            | Foreign Exchange Future | 0.23600   | 0.21700                         | 271           |
| 03/03/2010 | € / R On 14 June 2010      | 11.30  | P            | Foreign Exchange Future | 0.96200   | 0.92200                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 13.30  | P            | Foreign Exchange Future | 2.87000   | 2.82300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 15.30  | P            | Foreign Exchange Future | 4.86300   | 4.81500                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 17.30  | P            | Foreign Exchange Future | 6.86200   | 6.81400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 19.30  | P            | Foreign Exchange Future | 8.86200   | 8.81400                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 1.60700   | 1.56300                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 1.51200   | 1.46800                         | 0             |
| 03/03/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 1.70300   | 1.65800                         | 0             |
| 03/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.61470  | 10.66300                        | 555           |
| 03/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.20100   | 0.21000                         | 0             |
| 03/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.25100   | 1.21200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.78650  | 10.83580                        | 160           |
| 03/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.04700   | 0.04700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.10300   | 0.10400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.25600   | 0.26400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.45100   | 0.46800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.87700   | 0.91300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 1.64400   | 1.69100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 2.60200   | 2.65200                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.27700   | 0.28500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.25  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.25  | C            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.04600   | 0.04600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.10100   | 0.10200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.25000   | 0.25700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.25  | C            | Foreign Exchange Future | 0.43700   | 0.45400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.84800   | 0.88300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 1.59900   | 1.64600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 2.55300   | 2.60200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.03500   | 0.03500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.07800   | 0.07900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.17900   | 0.18300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.29200   | 0.30100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.52700   | 0.54800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 1.03500   | 1.07500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.87200   | 1.92000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.03700   | 0.03800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.08200   | 0.08200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.18800   | 0.19200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.30800   | 0.31800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.56200   | 0.58500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 1.10400   | 1.14500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.96600   | 2.01300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.05100   | 0.05100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.11200   | 0.11300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.28400   | 0.29300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.51100   | 0.53100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 1.00200   | 1.04100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.82600   | 1.87300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.80000   | 2.84900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.04900   | 0.04900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.10700   | 0.10800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.27000   | 0.27800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.48000   | 0.49800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.93800   | 0.97500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.73400   | 1.78100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.70100   | 2.75000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.04400   | 0.04400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.09600   | 0.09600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.23200   | 0.23800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.39900   | 0.41400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.76600   | 0.79800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.46800   | 1.51400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.40500   | 2.45500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.04200   | 0.04200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.84900   | 2.89900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.54400   | 0.56600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 1.06900   | 1.11000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.91900   | 1.96600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.89900   | 2.94800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.05200   | 0.05200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.11400   | 0.11500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.09100   | 0.09100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.21600   | 0.22100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.36500   | 0.37800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.69100   | 0.72000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.34100   | 1.38700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 2.25800   | 2.30700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.02100   | 0.02100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.05400   | 0.05400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.11900   | 0.12000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.94800   | 2.99800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.05300   | 0.05300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.11600   | 0.11800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.30000   | 0.31000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.41400   | 1.37400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.23000   | 3.18200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.16700   | 5.11700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.13500   | 7.08400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.12000   | 9.07000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.18300   | 3.13400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.11800   | 5.06800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.08500   | 7.03500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.07100   | 9.02000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.02200   | 0.02100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.10500   | 0.10100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.45500   | 0.43400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.12900   | 1.09200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 1.98000   | 1.93500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 3.85500   | 3.80500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.27800   | 3.22900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.21600   | 5.16600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.18400   | 7.13400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.17000   | 9.12000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.03300   | 0.03000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.18300   | 0.17400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.65800   | 0.63000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 5.80600   | 5.75600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 7.77900   | 7.72800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 9.76800   | 9.71800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.01900   | 0.01900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.08200   | 0.07800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.38000   | 0.36200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.01300   | 0.97800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 1.84600   | 1.80200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.71000   | 3.66000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.65800   | 5.60800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.63000   | 7.57900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.61900   | 9.56800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.04800   | 0.04500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.25200   | 0.23900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.79400   | 0.76200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.58400   | 1.54200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.42100   | 3.37200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.36300   | 5.31300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.33300   | 7.28200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.32000   | 9.26900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.04000   | 0.03700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.21600   | 0.20500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.72500   | 0.69500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.49800   | 1.45700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.32600   | 3.27700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.26500   | 5.21500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.23400   | 7.18300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.22000   | 9.17000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.03000   | 0.02700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.16800   | 0.15900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.62600   | 0.59900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.37200   | 1.33200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.25200   | 2.20600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.14600   | 4.09600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.10100   | 6.05200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.07600   | 8.02600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.06800  | 10.01700                        | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.03600   | 0.03400                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.19900   | 0.18900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.69100   | 0.66200                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.45600   | 1.41500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.34300   | 2.29700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.24200   | 4.19300                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.19900   | 6.14900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.17600   | 8.12500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.16700  | 10.11700                        | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.06300   | 0.06000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.31200   | 0.29700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 0.90100   | 0.86800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.71400   | 1.67100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.56500   | 3.51600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.51000   | 5.46000                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.48100   | 7.43100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.46900   | 9.41900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.54100   | 1.49900                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.05800   | 0.05500                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.29100   | 0.27700                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 0.86500   | 0.83200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.67000   | 1.62800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.51700   | 3.46800                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.46100   | 5.41100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.43200   | 7.38100                         | 0             |
| 03/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.41900   | 9.36900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 |        |              | Foreign Exchange Future | 6.78400   | 6.86880                         | 13,612        |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 0.98400   | 1.06900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 1.98400   | 2.06900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 2.98400   | 3.06900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | C            | Foreign Exchange Future | 3.98400   | 4.06900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 0.88400   | 0.96900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 1.88400   | 1.96900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 2.88400   | 2.96900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | C            | Foreign Exchange Future | 3.88400   | 3.96900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 0.83400   | 0.91900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 1.83400   | 1.91900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 2.83400   | 2.91900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | C            | Foreign Exchange Future | 3.83400   | 3.91900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 0.93400   | 1.01900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 1.93400   | 2.01900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 2.93400   | 3.01900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | C            | Foreign Exchange Future | 3.93400   | 4.01900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.03400   | 1.11900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.03400   | 2.11900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.03400   | 3.11900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | C            | Foreign Exchange Future | 4.03400   | 4.11900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.33400   | 1.41900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.33400   | 2.41900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.33400   | 3.41900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | C            | Foreign Exchange Future | 4.33400   | 4.41900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.13400   | 1.21900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.13400   | 2.21900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.13400   | 3.21900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | C            | Foreign Exchange Future | 4.13400   | 4.21900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.08400   | 1.16900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.08400   | 2.16900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.08400   | 3.16900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | C            | Foreign Exchange Future | 4.08400   | 4.16900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | C            | Foreign Exchange Future | 3.53400   | 3.61900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 1.53400   | 1.61900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 2.53400   | 2.61900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 1.63400   | 1.71900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 2.63400   | 2.71900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | C            | Foreign Exchange Future | 3.63400   | 3.71900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.01000   | 0.02200                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 1.73400   | 1.81900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 2.73400   | 2.81900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | C            | Foreign Exchange Future | 3.73400   | 3.81900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 1.78400   | 1.86900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 2.78400   | 2.86900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | C            | Foreign Exchange Future | 3.78400   | 3.86900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.00500   | 0.01200                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.18400   | 1.26900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.18400   | 2.26900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.18400   | 3.26900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | C            | Foreign Exchange Future | 4.18400   | 4.26900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.23400   | 1.31900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.23400   | 2.31900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.23400   | 3.31900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | C            | Foreign Exchange Future | 4.23400   | 4.31900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.28400   | 1.36900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.28400   | 2.36900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.28400   | 3.36900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | C            | Foreign Exchange Future | 4.28400   | 4.36900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.38400   | 1.46900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.38400   | 2.46900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.38400   | 3.46900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | C            | Foreign Exchange Future | 4.38400   | 4.46900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 0.68400   | 0.76900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 0.78400   | 0.86900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 0.73400   | 0.81900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.02100   | 0.04300                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.04300   | 0.08000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.08800   | 0.14900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.24600   | 0.32500                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.33900   | 0.42200                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 0.43600   | 0.52000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 0.53500   | 0.61900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 0.63400   | 0.71900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 0.58500   | 0.66900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.00700   | 0.01600                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.01500   | 0.03100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.03000   | 0.05900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.06000   | 0.11200                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.12200   | 0.19000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.20200   | 0.27900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.29200   | 0.37300                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.38700   | 0.47100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 0.48500   | 0.57000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.16000   | 0.23300                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 1.68400   | 1.76900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 2.68400   | 2.76900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | C            | Foreign Exchange Future | 3.68400   | 3.76900                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 2.26600   | 2.18100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 4.26600   | 4.18100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 6.26600   | 6.18100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 8.26600   | 8.18100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 2.31600   | 2.23100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 4.31600   | 4.23100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 6.31600   | 6.23100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 8.31600   | 8.23100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.02600   | 0.01400                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00800   | 0.00400                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.01800   | 0.01000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.03800   | 0.02100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.07600   | 0.04300                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.14600   | 0.09000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.23100   | 0.16200                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.32300   | 0.24700                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00500   | 0.00300                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.01200   | 0.00600                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.05400   | 0.03000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.10900   | 0.06100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.18700   | 0.12400                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.61600   | 1.53100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.61600   | 3.53100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.61600   | 5.53100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.61600   | 7.53100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.71600   | 1.63100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.71600   | 3.63100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.71600   | 5.63100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.71600   | 7.63100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.76600   | 1.68100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.76600   | 3.68100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.76600   | 5.68100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.76600   | 7.68100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.81600   | 1.73100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.81600   | 3.73100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.81600   | 5.73100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.37100   | 0.29300                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 2.36600   | 2.28100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 4.36600   | 4.28100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 6.36600   | 6.28100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 8.36600   | 8.28100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 2.21600   | 2.13100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 4.21600   | 4.13100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 6.21600   | 6.13100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 8.21600   | 8.13100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.27600   | 0.20300                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.46900   | 0.38700                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 2.46600   | 2.38100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 4.46600   | 4.38100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 6.46600   | 6.38100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 8.46600   | 8.38100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.81600   | 7.73100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.91600   | 1.83100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.91600   | 3.83100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.91600   | 5.83100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 7.91600   | 7.83100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.86600   | 1.78100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.86600   | 3.78100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.86600   | 5.78100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.86600   | 7.78100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.66600   | 1.58100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.66600   | 3.58100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.66600   | 5.58100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.66600   | 7.58100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.96600   | 1.88100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.96600   | 3.88100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 5.96600   | 5.88100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 7.96600   | 7.88100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 2.06600   | 1.98100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 4.06600   | 3.98100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 6.06600   | 5.98100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 8.06600   | 7.98100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 2.16600   | 2.08100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 4.16600   | 4.08100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 6.16600   | 6.08100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 8.16600   | 8.08100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 2.11600   | 2.03100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 4.11600   | 4.03100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 6.11600   | 6.03100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 8.11600   | 8.03100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 2.01600   | 1.93100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 4.01600   | 3.93100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 6.01600   | 5.93100                         | 0             |
| 03/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 8.01600   | 7.93100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.83340   | 6.91790                         | 305           |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 6.60   | C            | Foreign Exchange Future | 0.35500   | 0.41600                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 5.60   | C            | Foreign Exchange Future | 1.23800   | 1.32200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 4.60   | C            | Foreign Exchange Future | 2.23400   | 2.31800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 3.60   | C            | Foreign Exchange Future | 3.23300   | 3.31800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 2.60   | C            | Foreign Exchange Future | 4.23300   | 4.31800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 8.55   | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 6.55   | C            | Foreign Exchange Future | 0.38900   | 0.45200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 5.55   | C            | Foreign Exchange Future | 1.28700   | 1.37100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 4.55   | C            | Foreign Exchange Future | 2.28400   | 2.36800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 3.55   | C            | Foreign Exchange Future | 3.28300   | 3.36800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 2.55   | C            | Foreign Exchange Future | 4.28300   | 4.36800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010  | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.42500   | 0.49100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.33700   | 1.42100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.33400   | 2.41800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.33300   | 3.41800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.33300   | 4.41800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.29200   | 0.34700                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.21100   | 0.25600                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.99100   | 1.07500                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.98400   | 2.06800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.98300   | 3.06800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.98300   | 4.06800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.26300   | 0.31500                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.08900   | 1.17300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.08400   | 2.16800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.08300   | 3.16800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.08300   | 4.16800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.19200   | 0.22900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.94300   | 1.02500                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.93400   | 2.01900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.93300   | 3.01800                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.93300   | 4.01800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.23600   | 0.28500                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.04000   | 1.12400                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.03400   | 2.11800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.03300   | 3.11800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 4.03300   | 4.11800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.32300   | 0.38100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.18800   | 1.27200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.18400   | 2.26800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.18300   | 3.26800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.18300   | 4.26800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.11900   | 0.14400                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.71100   | 0.78900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.68500   | 1.76900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.68300   | 2.76800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.58300   | 3.66800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.58500   | 1.66900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.58300   | 2.66800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.09800   | 0.11900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.62400   | 0.69900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.10800   | 0.13100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.66700   | 0.74400                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.63500   | 1.71900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.63300   | 2.71800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.63300   | 3.71800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.14400   | 0.17300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.80200   | 0.88200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.78500   | 1.86900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.78300   | 2.86800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.78300   | 3.86800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.68300   | 3.76800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.13100   | 0.15800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.75600   | 0.83600                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.73500   | 1.81900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.73300   | 2.81800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.73300   | 3.81800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.15800   | 0.19000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.84900   | 0.93000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.83400   | 1.91900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.83300   | 2.91800                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.83300   | 3.91800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.17400   | 0.20900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.89600   | 0.97700                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.88400   | 1.96900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.88300   | 2.96800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.88300   | 3.96800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.37200   | 2.28900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.36700   | 4.28200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.36700   | 6.28200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.36700   | 8.28200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.01300   | 0.00900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.29100   | 0.24100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.12500   | 2.04200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.11700   | 4.03200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.11700   | 6.03200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.11700   | 8.03200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.01600   | 0.01200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.32500   | 0.27200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.17400   | 2.09100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.16700   | 4.08200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.16700   | 6.08200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.16700   | 8.08200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.02300   | 0.01800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.39800   | 0.34000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.27300   | 2.19000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.26700   | 4.18200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.26700   | 6.18200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.26700   | 8.18200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.41700   | 6.33200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.41700   | 8.33200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.01900   | 0.01400                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.36100   | 0.30500                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.22400   | 2.14000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.21700   | 4.13200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.21700   | 6.13200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.21700   | 8.13200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.03400   | 0.02600                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.47500   | 0.41300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.04100   | 0.03100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.51500   | 0.45100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.42200   | 2.33800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.41700   | 4.33200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.02800   | 0.02100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.43600   | 0.37600                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.32200   | 2.23900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.31700   | 4.23200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.31700   | 6.23200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.31700   | 8.23200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.14000   | 0.11300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.82900   | 1.74600                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.81800   | 3.73300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.81700   | 5.73200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.81700   | 7.73200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.20300   | 0.16700                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.97700   | 1.89400                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.96700   | 3.88300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.96700   | 5.88200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.96700   | 7.88200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.01000   | 0.00700                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.25900   | 0.21100                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.07500   | 1.99300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.06700   | 3.98200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.06700   | 5.98200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.06700   | 7.98200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.18000   | 0.14700                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.92700   | 1.84500                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.91700   | 3.83300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.91700   | 5.83200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.91700   | 7.83200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.22800   | 0.18800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.02600   | 1.94400                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.01700   | 3.93200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.01700   | 5.93200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.01700   | 7.93200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.15900   | 0.12900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.09200   | 0.07300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.68100   | 1.59900                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.66800   | 3.58300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.66700   | 5.58200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.66700   | 7.58200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | AU\$ / R On 14 June 2010      | 6.55   | P            | Foreign Exchange Future | 0.10600   | 0.08400                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010      | 8.55   | P            | Foreign Exchange Future | 1.73000   | 1.64800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010      | 10.55  | P            | Foreign Exchange Future | 3.71800   | 3.63300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010      | 12.55  | P            | Foreign Exchange Future | 5.71700   | 5.63200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010      | 14.55  | P            | Foreign Exchange Future | 7.71700   | 7.63200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010      | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.12200   | 0.09800                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 1.77900   | 1.69700                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 3.76800   | 3.68300                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.76700   | 5.68200                         | 0             |
| 03/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.76700   | 7.68200                         | 0             |
| 03/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.87750   | 6.96400                         | 4,490         |
| 03/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.29900   | 0.34100                         | 0             |
| 03/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.32800   | 0.28400                         | 0             |
| 03/03/2010 | CAD/ R On 14 June 2010        |        |              | Foreign Exchange Future | 7.28460   | 7.30000                         | 0             |
| 03/03/2010 | CAD/ R On 14 June 2010        | 7.30   | C            | Foreign Exchange Future | 0.20300   | 0.00000                         | 0             |
| 03/03/2010 | CAD/ R On 14 June 2010        | 7.35   | C            | Foreign Exchange Future | 0.18300   | 0.00000                         | 0             |
| 03/03/2010 | CAD/ R On 14 June 2010        | 7.25   | C            | Foreign Exchange Future | 0.22900   | 0.00000                         | 0             |
| 03/03/2010 | CAD/ R On 14 June 2010        | 7.25   | P            | Foreign Exchange Future | 0.19400   | 0.00000                         | 0             |
| 03/03/2010 | CAD/ R On 14 June 2010        | 7.35   | P            | Foreign Exchange Future | 0.24800   | 0.00000                         | 0             |
| 03/03/2010 | CAD/ R On 14 June 2010        | 7.30   | P            | Foreign Exchange Future | 0.21800   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010       |        |              | Foreign Exchange Future | 7.46080   | 7.51460                         | 232,350       |
| 04/03/2010 | \$ / R On 15 March 2010       | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010       | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010       | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010       | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010       | 8.25   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010       | 7.25   | C            | Foreign Exchange Future | 0.22600   | 0.27700                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010       | 6.25   | C            | Foreign Exchange Future | 1.21100   | 1.26500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 2.21100   | 2.26500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 3.21100   | 3.26500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.46200   | 0.51600                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 1.46100   | 1.51500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 2.46100   | 2.51500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 3.46100   | 3.51500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 3.41100   | 3.46500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.31700   | 0.37000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 1.31100   | 1.36500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 3.31100   | 3.36500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.81100   | 1.86500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.81100   | 2.86500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 1.16100   | 1.21500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.30   | C            | Foreign Exchange Future | 2.16100   | 2.21500                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 4.30   | C            | Foreign Exchange Future | 3.16100   | 3.21500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 3.36100   | 3.41500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 0.27100   | 0.32300                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 1.26100   | 1.31500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.20   | C            | Foreign Exchange Future | 2.26100   | 2.31500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.20   | C            | Foreign Exchange Future | 3.26100   | 3.31500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 0.14500   | 0.19100                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 1.11100   | 1.16500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.35   | C            | Foreign Exchange Future | 2.11100   | 2.16500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.35   | C            | Foreign Exchange Future | 3.11100   | 3.16500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.86100   | 0.91500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.86100   | 1.91500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.86100   | 2.91500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 0.08000   | 0.11800                         | 100           |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 1.01100   | 1.06500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 2.01100   | 2.06500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 3.01100   | 3.06500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 0.11000   | 0.15300                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 2.06100   | 2.11500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 3.06100   | 3.11500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.96100   | 1.01500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.96100   | 2.01500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.96100   | 3.01500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.91100   | 0.96500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.91100   | 1.96500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.91100   | 2.96500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 0.01600   | 0.02700                         | 747           |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.76100   | 0.81500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.76100   | 1.81500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.76100   | 2.81500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 0.01100   | 0.02000                         | 4,010         |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.71100   | 0.76500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.71100   | 1.76500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.71100   | 2.76500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.41300   | 0.46700                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 1.41100   | 1.46500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 2.41100   | 2.46500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 0.00600   | 0.01100                         | 4,000         |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.61100   | 0.66500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 1.61100   | 1.66500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 2.61100   | 2.66500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.56100   | 0.61500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 1.56100   | 1.61500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.51200   | 0.56500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 1.51100   | 1.56500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 2.51100   | 2.56500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.36500   | 0.41800                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 1.36100   | 1.41500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 2.36100   | 2.41500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 0.18400   | 0.23300                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 1.06100   | 1.11500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 2.56100   | 2.61500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 4.06100   | 4.11500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.81100   | 0.86500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 2.31100   | 2.36500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.81100   | 3.86500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 0.05900   | 0.08800                         | 8,029         |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 0.04300   | 0.06600                         | 15,890        |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 0.03100   | 0.05000                         | 228           |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 0.02300   | 0.03700                         | 279           |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 0.00400   | 0.00800                         | 5,000         |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 5,000         |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 40            |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 279           |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 15,890        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.44  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.86100   | 3.91500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.91100   | 3.96500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.76100   | 3.81500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 0.00800   | 0.01500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.66100   | 0.71500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.66100   | 1.71500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.66100   | 2.71500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.66100   | 3.71500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 3.61100   | 3.66500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 3.56100   | 3.61500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 4.01100   | 4.06500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.96100   | 4.01500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.71100   | 3.76500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 3.51100   | 3.56500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 8.48900   | 8.43500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 6.28900   | 6.23500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 8.28900   | 8.23500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 8.03900   | 7.98500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 7.98900   | 7.93500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 8.43900   | 8.38500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 6.38900   | 6.33500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 8.38900   | 8.33500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 12,000        |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.34700   | 0.30000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 8.33900   | 8.28500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 8.23900   | 8.18500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 8.08900   | 8.03500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 8.13900   | 8.08500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 3.53900   | 3.48500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.44  | P            | Foreign Exchange Future | 3.97900   | 3.92500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 2.38900   | 2.33500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 4.83900   | 4.78500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 2.28900   | 2.23500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 2.48900   | 2.43500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 2.58900   | 2.53500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 2.68900   | 2.63500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 2.78900   | 2.73500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 2.88900   | 2.83500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 2.98900   | 2.93500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.08900   | 5.03500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 2.03900   | 1.98500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 3.63900   | 3.58500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 3.73900   | 3.68500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 3.83900   | 3.78500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 3.93900   | 3.88500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 4.03900   | 3.98500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 4.13900   | 4.08500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 6.23900   | 6.18500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 1.88900   | 1.83500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 3.38900   | 3.33500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 3.48900   | 3.43500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 3.58900   | 3.53500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 3.68900   | 3.63500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 3.78900   | 3.73500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 3.88900   | 3.83500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 3.98900   | 3.93500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 6.08900   | 6.03500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 1.78900   | 1.73500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.28900   | 3.23500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 5.98900   | 5.93500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 1.73900   | 1.68500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.23900   | 3.18500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 3.33900   | 3.28500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 3.43900   | 3.38500                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 5.93900   | 5.88500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 1.63900   | 1.58500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.13900   | 3.08500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 5.83900   | 5.78500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 4.08900   | 4.03500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 4.18900   | 4.13500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 4.28900   | 4.23500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 4.38900   | 4.33500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 6.48900   | 6.43500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 2.23900   | 2.18500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 4.23900   | 4.18500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 4.33900   | 4.28500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 6.43900   | 6.38500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 4.48900   | 4.43500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 4.58900   | 4.53500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 6.68900   | 6.63500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 2.33900   | 2.28500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 4.43900   | 4.38500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 6.53900   | 6.48500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 2.13900   | 2.08500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 6.33900   | 6.28500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 1.93900   | 1.88500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 1.83900   | 1.78500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 6.03900   | 5.98500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 1.33900   | 1.28500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.03900   | 2.98500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 5.73900   | 5.68500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 1.48900   | 1.43500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.18900   | 3.13500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 5.88900   | 5.83500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 6.13900   | 6.08500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 1.38900   | 1.33500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.08900   | 3.03500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 5.78900   | 5.73500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 1.53900   | 1.48500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 6.18900   | 6.13500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.28900   | 1.23500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 5.68900   | 5.63500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.13900   | 1.08500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 2.83900   | 2.78500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 2.93900   | 2.88500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 5.53900   | 5.48500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.08900   | 1.03500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 5.48900   | 5.43500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.98900   | 0.93500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 5.38900   | 5.33500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.03900   | 0.98500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 2.73900   | 2.68500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 5.43900   | 5.38500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.64000   | 0.58700                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 2.43900   | 2.38500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 2.53900   | 2.48500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 2.63900   | 2.58500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.03900   | 4.98500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.69000   | 0.63700                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.54100   | 0.48900                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 4.93900   | 4.88500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.49200   | 0.44100                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 2.18900   | 2.13500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 4.88900   | 4.83500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.83900   | 0.78600                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.23900   | 5.18500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.59100   | 0.53800                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 4.98900   | 4.93500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.44300   | 0.39300                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.21200   | 0.17200                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 1.98900   | 1.93500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 2.08900   | 2.03500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.17000   | 0.13500                         | 220           |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.13200   | 0.10100                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 4.78900   | 4.73500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 1.68900   | 1.63500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.09800   | 0.07300                         | 200           |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.18900   | 5.13500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 8.18900   | 8.13500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 7.93900   | 7.88500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.02300   | 0.01800                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 4.53900   | 4.48500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 4.63900   | 4.58500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 5.63900   | 5.58500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 500           |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 670           |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 1.43900   | 1.38500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.39500   | 0.34600                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 1.58900   | 1.53500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.30000   | 0.25500                         | 100           |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.25500   | 0.21200                         | 562           |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.23900   | 1.18500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 4.73900   | 4.68500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 5.58900   | 5.53500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.04900   | 0.03800                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.93900   | 0.88500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.06900   | 0.05300                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.03400   | 0.02600                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.88900   | 0.83600                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 5,110         |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.74000   | 0.68600                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.13900   | 5.08500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 6.63900   | 6.58500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 8.63900   | 8.58500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 6.73900   | 6.68500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 8.73900   | 8.68500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 6.83900   | 6.78500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 8.83900   | 8.78500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 6.93900   | 6.88500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 8.93900   | 8.88500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 6.88900   | 6.83500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 8.88900   | 8.83500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.08900   | 7.03500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 9.08900   | 9.03500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.13900   | 7.08500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 9.13900   | 9.08500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.18900   | 1.13500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.18900   | 7.13500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 9.18900   | 9.13500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 6.98900   | 6.93500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 8.98900   | 8.93500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 4.68900   | 4.63500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 8.68900   | 8.63500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 6.58900   | 6.53500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 8.58900   | 8.53500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 9,671         |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 8.53900   | 8.48500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.01500   | 0.01200                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.78900   | 0.73600                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 6.78900   | 6.73500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 8.78900   | 8.73500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.03900   | 6.98500                         | 0             |
| 04/03/2010 | \$ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 9.03900   | 8.98500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 7.59030   | 7.64630                         | 55,192        |
| 04/03/2010 | \$ / R On 14 June 2010  | 8.40   | C            | Foreign Exchange Future | 0.08000   | 0.09100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  | 4.15   | C            | Foreign Exchange Future | 3.44000   | 3.49600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  | 4.20   | C            | Foreign Exchange Future | 3.39000   | 3.44600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  | 10.80  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010  | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.84200   | 1.89800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.84000   | 2.89600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 0.34000   | 0.37800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.45   | C            | Foreign Exchange Future | 1.14800   | 1.20400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 2.14100   | 2.19700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 3.14000   | 3.19600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.24600   | 1.30200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.24100   | 2.29700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.24000   | 3.29600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.46200   | 0.50600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.34500   | 1.40100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.34000   | 3.39600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.09200   | 0.10500                         | 140           |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.42900   | 0.47100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.49000   | 3.54600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.36900   | 0.40800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.94000   | 3.99600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.01800   | 0.02100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.02100   | 0.02300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.21100   | 0.23600                         | 33            |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.11500   | 0.13000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.08600   | 0.09800                         | 1,900         |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.10700   | 0.12100                         | 135           |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.13300   | 0.15100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.02400   | 0.02700                         | 26,596        |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.14400   | 0.16200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.89000   | 3.94600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.79000   | 3.84600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.64000   | 3.69600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.74000   | 3.79600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.69000   | 3.74600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.59000   | 3.64600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.60700   | 0.65600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.54400   | 1.59900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.54100   | 2.59700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.54000   | 3.59600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.99000   | 4.04600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.29600   | 1.35200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.29100   | 2.34700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.29000   | 3.34600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.07500   | 0.08500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.05000   | 0.05700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.05400   | 0.06100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.90800   | 0.96100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.89200   | 1.94800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.89000   | 2.94600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.07000   | 0.08000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.31400   | 0.35000                         | 100           |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.09100   | 2.14700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.09000   | 3.14600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.06500   | 0.07400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.28900   | 0.32300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 1.05000   | 1.10600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 2.04100   | 2.09700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 3.04000   | 3.09600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.06100   | 0.07000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 1.00100   | 1.05700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.99200   | 2.04700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.99000   | 3.04600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.05700   | 0.06500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.95400   | 1.00800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.94200   | 1.99800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.94000   | 2.99600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.04700   | 0.05400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.19500   | 0.21900                         | 21,795        |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.81700   | 0.87000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.79200   | 1.84800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.79000   | 2.84600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.18100   | 0.20300                         | 450           |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.77300   | 0.82500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.74200   | 1.79800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.74000   | 2.79600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.04200   | 0.04700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.16700   | 0.18900                         | 55            |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.73000   | 0.78100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.69300   | 1.74900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.69000   | 2.74600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.53200   | 0.57800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.44400   | 1.50000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.44100   | 2.49700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.03300   | 0.03800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.12400   | 0.14000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.56900   | 0.61600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.49400   | 1.55000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.49100   | 2.54700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.15500   | 0.17500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.68800   | 0.73800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.64300   | 1.69900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.64000   | 2.69600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.03900   | 0.04500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.04400   | 0.05000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.03700   | 0.04200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.64700   | 0.69600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.59300   | 1.64900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.03000   | 0.03400                         | 21,795        |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.49600   | 0.54100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.39500   | 1.45100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.39100   | 2.44700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.02800   | 0.03200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.03500   | 0.04000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.39800   | 0.43900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.09900   | 1.15500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.59000   | 2.64600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.09000   | 4.14600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.09900   | 0.11300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.86200   | 0.91500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.34100   | 2.39700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.84000   | 3.89600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.02700   | 0.03000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.26500   | 0.29800                         | 390           |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 21,978        |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.03100   | 0.03500                         | 21,978        |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.02500   | 0.02900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.24600   | 0.27400                         | 100           |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.02200   | 0.02500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.22800   | 0.25400                         | 10,600        |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.33800   | 0.30800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.93200   | 1.87900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 2.03000   | 1.97600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.61000   | 4.55400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.30600   | 0.27800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.78500   | 1.73300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.59100   | 1.53900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.31000   | 4.25500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.66000   | 4.60400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.27500   | 0.25200                         | 130           |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.73700   | 1.68400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.02200   | 0.01900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.75900   | 0.71700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.66100   | 3.60500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.66000   | 6.60400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.16000   | 8.10400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.41200   | 3.35600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.91000   | 4.85400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.41000   | 6.35400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.91000   | 7.85400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.15800   | 0.14300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.49500   | 1.44400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.68800   | 1.63600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.26000   | 4.20500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.10600   | 0.09500                         | 10,000        |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.64000   | 1.58800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.61100   | 3.55500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.61000   | 5.55400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.05700   | 0.05000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.44700   | 1.39600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.41000   | 4.35400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.41000   | 5.35400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.30400   | 1.25400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.39900   | 1.34900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.76100   | 3.70500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.76000   | 4.70400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.76000   | 5.70400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.04800   | 0.04200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.51500   | 0.47900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.86100   | 3.80500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.86000   | 5.80400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.07900   | 0.07000                         | 200           |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.63400   | 0.59400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.54300   | 1.49200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.01300   | 2.95800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 4.01100   | 3.95500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 6.01000   | 5.95400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.09200   | 0.08200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 4.06100   | 4.00500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.06000   | 5.00400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 6.06000   | 6.00400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.11300   | 3.05700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.11100   | 4.05500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.11000   | 5.05400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.11000   | 6.05400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.91100   | 3.85500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.91000   | 5.85400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.04000   | 0.03500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.47700   | 0.44300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.35200   | 1.30100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.81100   | 3.75500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.81000   | 5.75400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.03300   | 0.02900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.44100   | 0.40700                         | 430           |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.02700   | 0.02400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.40500   | 0.37300                         | 200           |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.25700   | 1.20800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.71100   | 3.65500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.71000   | 4.65400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.71000   | 5.65400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.11700   | 1.06900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.56100   | 3.50600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.56000   | 5.50400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.07100   | 1.02400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.51100   | 3.45600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.51000   | 4.45400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.51000   | 5.45400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.24900   | 0.22700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.02500   | 0.97800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.46200   | 3.40600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.46000   | 4.40400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.46000   | 5.40400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.22400   | 0.20400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.98000   | 0.93400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.01800   | 0.01500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.16400   | 1.11500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.91000   | 6.85400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 3.96100   | 3.90500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 6.96000   | 6.90400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 7.01000   | 6.95400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.21000   | 1.16100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.93500   | 0.88900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 8.01000   | 7.95400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.06700   | 0.06000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.46000   | 6.40400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.46000   | 8.40400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.41000   | 8.35400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.31000   | 6.25400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.31000   | 8.25400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.91000   | 9.85400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.26000   | 6.20400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.26000   | 8.20400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.36000   | 4.30400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.36000   | 6.30400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.36000   | 8.30400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.21000   | 4.15500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.21000   | 6.15400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.21000   | 8.15400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.16000   | 4.10500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.16000   | 6.10400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.11000   | 8.05400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.42000   | 2.36600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.55400   | 0.51600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.12700   | 2.07400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.22400   | 2.17100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.32200   | 2.26800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.51800   | 2.46400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.61700   | 2.56200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.71600   | 2.66100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.81000   | 4.75400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.83400   | 1.78100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.56000   | 4.50400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.59300   | 0.55500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.17500   | 2.12200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.27300   | 2.21900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.37100   | 2.31700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.46900   | 2.41500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.56800   | 2.51300                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.66600   | 2.61200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.76500   | 2.71000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.86000   | 4.80400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.71700   | 0.67500                         | 6             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.81500   | 2.76000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.91400   | 2.85900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 5.01000   | 4.95400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.84600   | 0.80200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.86400   | 2.80900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 2.96400   | 2.90900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.06300   | 3.00800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.16000   | 5.10400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.67500   | 0.63400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 4.96000   | 4.90400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.37100   | 0.34000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.88300   | 1.83000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 1.98100   | 1.92700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 2.07800   | 2.02500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.51000   | 6.45400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.51000   | 8.45400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 8.06000   | 8.00400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.17900   | 0.16200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.13900   | 0.12500                         | 10,000        |
| 04/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.80200   | 0.75900                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.21000   | 5.15400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.71000   | 6.65400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.12200   | 0.11000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.66000   | 8.60400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.76000   | 6.70400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.76000   | 8.70400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.20000   | 0.18200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.86000   | 6.80400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 8.86000   | 8.80400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 8.96000   | 8.90400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 June 2010      | 16.50  | P            | Foreign Exchange Future | 8.91000   | 8.85400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 14.70  | P            | Foreign Exchange Future | 7.11000   | 7.05400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 16.70  | P            | Foreign Exchange Future | 9.11000   | 9.05400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 5.75   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 10.75  | P            | Foreign Exchange Future | 3.16300   | 3.10700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 14.75  | P            | Foreign Exchange Future | 7.16000   | 7.10400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 16.75  | P            | Foreign Exchange Future | 9.16000   | 9.10400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 10.80  | P            | Foreign Exchange Future | 3.21200   | 3.15700                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 14.80  | P            | Foreign Exchange Future | 7.21000   | 7.15400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 16.80  | P            | Foreign Exchange Future | 9.21000   | 9.15400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 9.01000   | 8.95400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.71000   | 8.65400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.61000   | 6.55400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.61000   | 8.55400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.56000   | 6.50400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.56000   | 8.50400                         | 0             |
| 04/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.89000   | 0.84500                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.72060   | 7.77900                         | 7,087         |
| 04/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.06800   | 0.07500                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.94600   | 0.99600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.88000   | 1.93700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.87200   | 2.93000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.87100   | 3.92900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.07100   | 0.07800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.37000   | 0.40000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.98600   | 1.03800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.92900   | 1.98600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.92200   | 2.98000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.92100   | 3.97900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.35200   | 0.38100                         | 509           |
| 04/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.06500   | 0.07200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.33500   | 0.36300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.90600   | 0.95600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.83100   | 1.88800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.82200   | 2.88100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.82100   | 3.87900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.06300   | 0.06900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.32000   | 0.34600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.86700   | 0.91600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.78200   | 1.83900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.77200   | 2.83100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.77100   | 3.82900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.05800   | 0.06400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.29000   | 0.31500                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.79200   | 0.83900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.68400   | 1.74200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.67300   | 2.73100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.67100   | 3.72900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.05600   | 0.06200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.27600   | 0.30000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.75600   | 0.80300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.63600   | 1.69300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.62300   | 2.68100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.62100   | 3.67900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.05400   | 0.06000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.26400   | 0.28600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.72100   | 0.76700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.58800   | 1.64500                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.57300   | 2.63100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.57100   | 3.62900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.04900   | 0.05400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.62300   | 0.66600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.44400   | 1.50000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.42400   | 2.48200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.42100   | 3.48000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.05000   | 0.05600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.24000   | 0.26100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.65500   | 0.69800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.49100   | 1.54800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.47400   | 2.53200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.47100   | 3.52900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.04500   | 0.05000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.20900   | 0.22700                         | 585           |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.56300   | 0.60400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.34900   | 1.40500                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.32500   | 2.38300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.32100   | 3.38000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.22900   | 0.24900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.02100   | 0.02300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.07600   | 0.08300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.40900   | 0.44300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.07000   | 1.12500                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 2.02700   | 2.08500                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 3.02200   | 3.08000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 4.02100   | 4.07900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.02000   | 0.02300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.07300   | 0.08100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.38900   | 0.42000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 1.02800   | 1.08000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 1.97800   | 2.03600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 2.97200   | 3.03000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 3.97100   | 4.02900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.06100   | 0.06700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.30400   | 0.33000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.82900   | 0.87700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.73300   | 1.79000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.72300   | 2.78100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.72100   | 3.77900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.05200   | 0.05800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.25100   | 0.27300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.68700   | 0.73200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.53900   | 1.59600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.52300   | 2.58200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.52100   | 3.57900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.04700   | 0.05200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.21900   | 0.23800                         | 3,000         |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.59200   | 0.63400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.39600   | 1.45300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.37400   | 2.43200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.37100   | 3.43000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.10000   | 0.10900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.11200   | 0.12200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.18300   | 0.19900                         | 500           |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.12500   | 0.13700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.16000   | 0.17500                         | 3,000         |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.11600   | 0.12700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.49500   | 1.44800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.40400   | 1.35800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.13900   | 1.09600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.54100   | 1.49300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 1.01200   | 0.97000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.67900   | 1.63000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.22100   | 0.20500                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.84800   | 0.80900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.67600   | 2.62300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.63800   | 4.58200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.63000   | 6.57200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.62900   | 8.57100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.16600   | 0.15300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.73000   | 0.69400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.53100   | 2.47900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.49000   | 4.43400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.48000   | 6.42200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.47900   | 8.42100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.10800   | 0.09800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.58300   | 0.55100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.34000   | 2.28800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.29400   | 4.23800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.28000   | 6.22200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.27900   | 8.22100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.05700   | 0.05100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.41800   | 0.39100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.10200   | 2.05200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 4.04900   | 3.99400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 6.03000   | 5.97300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 8.02900   | 7.97200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.04900   | 0.04600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.38800   | 0.36400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.05500   | 2.00400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 4.00000   | 3.94400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 5.98000   | 5.92300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 7.98000   | 7.92200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.80800   | 0.77000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02800   | 0.02600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.24200   | 0.22500                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.88800   | 0.84800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.72400   | 2.67100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.68800   | 4.63100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.68000   | 6.62200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.67900   | 8.62100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.18400   | 0.16900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.76900   | 0.73200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.57900   | 2.52700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.54000   | 4.48300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.53000   | 6.47200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.52900   | 8.47100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.02300   | 0.02100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.20200   | 0.18700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.62800   | 2.57500                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.58900   | 4.53300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.58000   | 6.52200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.57900   | 8.52100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.15000   | 0.13800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.69300   | 0.65700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.48300   | 2.43100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.44100   | 4.38500                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.43000   | 6.37200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.42900   | 8.37100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.13500   | 0.12400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.65500   | 0.62100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.43500   | 2.38300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.39200   | 4.33600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.38000   | 6.32200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.37900   | 8.32100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.12100   | 0.11000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.61900   | 0.58600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.38700   | 2.33500                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.34300   | 4.28700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.33000   | 6.27200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.32900   | 8.27100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.09600   | 0.08700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.54900   | 0.51700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.29200   | 2.24000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.24400   | 4.18900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.23000   | 6.17200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.22900   | 8.17100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.08500   | 0.07700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.51400   | 0.48400                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.24400   | 2.19300                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.19500   | 4.14000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.18000   | 6.12200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.17900   | 8.12100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.48100   | 0.45200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.06500   | 0.05900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.44900   | 0.42100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.15000   | 2.09900                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.09800   | 4.04200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.08000   | 6.02200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.07900   | 8.02200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.07500   | 0.06700                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.19700   | 2.14600                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.14600   | 4.09100                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.13000   | 6.07200                         | 0             |
| 04/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.12900   | 8.07200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.85010   | 7.90870                         | 673           |
| 04/03/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.02100   | 0.02300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.05000   | 0.05300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.12800   | 0.13800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 0.46600   | 0.49600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.95   | C            | Foreign Exchange Future | 1.02500   | 1.07400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.95   | C            | Foreign Exchange Future | 1.91800   | 1.97500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.95   | C            | Foreign Exchange Future | 2.90500   | 2.96300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 3.95   | C            | Foreign Exchange Future | 3.90100   | 3.96000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 0.30000   | 0.32000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.04800   | 0.05200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.12500   | 0.13400                         | 300           |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.00   | C            | Foreign Exchange Future | 0.98900   | 1.03700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 1.87000   | 1.92700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.85500   | 2.91400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.85100   | 3.91000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.04700   | 0.05100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.12100   | 0.13000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.43200   | 0.46100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.95300   | 1.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.82200   | 1.87900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.80500   | 2.86400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.80100   | 3.86000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.04600   | 0.05000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.11800   | 0.12600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.41600   | 0.44400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.91800   | 0.96500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.77500   | 1.83100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.75600   | 2.81400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.75100   | 3.81000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.44900   | 0.47800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.04500   | 0.04800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.11400   | 0.12300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.40100   | 0.42700                         | 4,400         |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.88400   | 0.93000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.72700   | 1.78400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.70600   | 2.76500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.70100   | 3.76000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.04400   | 0.04700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.11100   | 0.11900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.38600   | 0.41200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.85100   | 0.89600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.68000   | 1.73700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.65600   | 2.71500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.65200   | 3.71000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.04300   | 0.04600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.10800   | 0.11600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.37200   | 0.39700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.80000   | 4.85900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.20800   | 0.22300                         | 330           |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.16400   | 0.17500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.19600   | 0.20900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.16000   | 0.17100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.75700   | 0.80000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.54100   | 1.59700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.50800   | 2.56600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.50200   | 3.56100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.03000   | 0.03300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.07200   | 0.07800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.21500   | 0.23000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.81900   | 0.86300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.63400   | 1.69000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.60700   | 2.66500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.60200   | 3.66000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.03900   | 0.04200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.09700   | 0.10400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.32200   | 0.34400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.69900   | 0.74000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.45000   | 1.50500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.40900   | 2.46700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.40200   | 3.46100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.04000   | 0.04300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.10000   | 0.10700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.33400   | 0.35600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.72800   | 0.76900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.49500   | 1.55100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.45800   | 2.51700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.45200   | 3.51100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.29000   | 0.31000                         | 117           |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.03800   | 0.04100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.09500   | 0.10200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.31100   | 0.33200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.67200   | 0.71200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.40500   | 1.46000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.35900   | 2.41800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.35300   | 3.41100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.35900   | 0.38300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.05200   | 0.05600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.13600   | 0.14500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.50300   | 0.53700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.10100   | 1.15400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 2.01400   | 2.07200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 3.00400   | 3.06300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 4.00100   | 4.05900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.05100   | 0.05500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.13200   | 0.14200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.48500   | 0.51600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.06300   | 1.11300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.96600   | 2.02300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.95400   | 3.01300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.95100   | 4.01000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.04200   | 0.04500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.10500   | 0.11300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.78700   | 0.83100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.58700   | 1.64300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.55700   | 2.61600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.55200   | 3.61000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.04100   | 0.04400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.10200   | 0.11000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.34600   | 0.36900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.84600   | 0.81000                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.60200   | 2.55100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.54100   | 4.48500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.51600   | 6.45900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.50500   | 8.44700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.03700   | 0.03400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.23700   | 0.22200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.55500   | 2.50400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.49200   | 4.43600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.46700   | 6.41000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.45500   | 8.39700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.11300   | 0.10400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.53500   | 0.50700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.18200   | 2.13300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.10100   | 4.04600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.07100   | 6.01500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.05600   | 7.99900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.10100   | 0.09500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.50300   | 0.47800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.13600   | 2.08600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 4.05200   | 3.99700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 6.02200   | 5.96500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 8.00700   | 7.94900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.80900   | 0.77400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.05500   | 0.05100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.32200   | 0.30300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.96100   | 0.92300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.74500   | 2.69300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.68800   | 4.63200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.66500   | 6.60800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.65400   | 8.59600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 1.04000   | 1.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.04500   | 0.04200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.27800   | 0.26000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.88400   | 0.84700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.65000   | 2.59800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.59000   | 4.53400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.56600   | 6.50900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.55500   | 8.49700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.05000   | 0.04600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.29900   | 0.28100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.92200   | 0.88500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.69700   | 2.64500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.63900   | 4.58300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.61500   | 6.55800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.60500   | 8.54700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.03400   | 0.03100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.21900   | 0.20400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.41500   | 1.37100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.27200   | 3.21900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.23000   | 5.17400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.21100   | 7.15300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.04100   | 0.03800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.25700   | 0.24100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.86000   | 1.81200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.54600   | 1.50000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.81400   | 1.76600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.45800   | 1.41400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.77200   | 0.73800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.50800   | 2.45700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.44300   | 4.38700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.41700   | 6.36000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.40500   | 8.34700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.03000   | 0.02800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.20100   | 0.18700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.73600   | 0.70300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.46100   | 2.41000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.39400   | 4.33800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.36800   | 6.31100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.35500   | 8.29800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.02700   | 0.02500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.18400   | 0.17100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.70100   | 0.66800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.41400   | 2.36400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.34500   | 4.28900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.31800   | 6.26100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.30600   | 8.24800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.59900   | 0.56900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.02500   | 0.02200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.16800   | 0.15600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.66600   | 0.63500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.36800   | 2.31700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.29600   | 4.24100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.26900   | 6.21200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.25600   | 8.19800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.02200   | 0.02000                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.15300   | 0.14100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.63200   | 0.60200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.32100   | 2.27100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.24700   | 4.19200                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.22000   | 6.16300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.20600   | 8.14800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.13900   | 0.12800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.27500   | 2.22500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.19800   | 4.14300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.17000   | 6.11300                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.15600   | 8.09800                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 1.00000   | 0.96100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.12500   | 0.11500                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.56600   | 0.53700                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.22800   | 2.17900                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.15000   | 4.09400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.12100   | 6.06400                         | 0             |
| 04/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.10600   | 8.04900                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | \$ / R On 14 March 2011 |        |              | Foreign Exchange Future | 7.97780   | 8.05000                         | 0             |
| 04/03/2010 | \$ / R On 14 March 2011 | 8.00   | C            | Foreign Exchange Future | 0.57000   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 March 2011 | 8.05   | C            | Foreign Exchange Future | 0.54700   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 March 2011 | 7.95   | C            | Foreign Exchange Future | 0.59300   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 March 2011 | 7.95   | P            | Foreign Exchange Future | 0.56500   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 March 2011 | 8.05   | P            | Foreign Exchange Future | 0.61900   | 0.00000                         | 0             |
| 04/03/2010 | \$ / R On 14 March 2011 | 8.00   | P            | Foreign Exchange Future | 0.59200   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  |        |              | Foreign Exchange Future | 11.26940  | 11.31470                        | 17,419        |
| 04/03/2010 | £ / R On 15 March 2010  | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 12.00  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 11.00  | C            | Foreign Exchange Future | 0.29700   | 0.34000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 10.00  | C            | Foreign Exchange Future | 1.27000   | 1.31500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 12.15  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 11.15  | C            | Foreign Exchange Future | 0.17700   | 0.21600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 10.15  | C            | Foreign Exchange Future | 1.12000   | 1.16500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010  | 12.10  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.21500   | 0.25500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 1.17000   | 1.21500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 2.11900   | 2.16500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.07100   | 0.09300                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.92100   | 0.96600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 1.91900   | 1.96500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.14100   | 0.17900                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 1.07000   | 1.11500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 2.06900   | 2.11500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.11000   | 0.14400                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 1.02000   | 1.06500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 2.01900   | 2.06500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.05700   | 0.07500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.87100   | 0.91600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 1.86900   | 1.91500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.25500   | 0.29700                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 1.22000   | 1.26500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.04600   | 0.06100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.82100   | 0.86700                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 1.81900   | 1.86500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 2.51900   | 2.56500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 2.86900   | 2.91500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 2.21900   | 2.26500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 2.91900   | 2.96500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 3.31900   | 3.36500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 2.26900   | 2.31500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 3.26900   | 3.31500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 3.41900   | 3.46500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 3.21900   | 3.26500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 2.61900   | 2.66500                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 3.11900   | 3.16500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 3.06900   | 3.11500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 2.81900   | 2.86500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 2.56900   | 2.61500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.08900   | 0.11300                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.97000   | 1.01600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 1.96900   | 2.01500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 04/03/2010 | £ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.38700   | 0.43100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 1.36900   | 1.41500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.01900   | 0.02600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.62500   | 0.67000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 1.61900   | 1.66500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.01200   | 0.01700                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.52800   | 0.57300                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 1.51900   | 1.56500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.03000   | 0.04000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.72300   | 0.76800                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 1.71900   | 1.76500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.43300   | 0.47700                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 1.41900   | 1.46500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.34100   | 0.38500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 1.32000   | 1.36500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.01000   | 0.01400                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.48000   | 0.52500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 1.46900   | 1.51500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 04/03/2010 | £ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.01500   | 0.02100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.57600   | 0.62100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 1.56900   | 1.61500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.02400   | 0.03200                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.67400   | 0.71900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 1.66900   | 1.71500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.03700   | 0.04900                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.77200   | 0.81700                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 1.76900   | 1.81500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 2.66900   | 2.71500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 2.76900   | 2.81500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 2.71900   | 2.76500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 2.46900   | 2.51500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 2.36900   | 2.41500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 2.41900   | 2.46500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 2.31900   | 2.36500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 2.16900   | 2.21500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.05  | P            | Foreign Exchange Future | 7.78100   | 7.73500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.05  | P            | Foreign Exchange Future | 9.78100   | 9.73500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 3.88100   | 3.83500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 5.88100   | 5.83500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 7.88100   | 7.83500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.15  | P            | Foreign Exchange Future | 9.88100   | 9.83500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 3.83100   | 3.78500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 5.83100   | 5.78500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 7.83100   | 7.78500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.10  | P            | Foreign Exchange Future | 9.83100   | 9.78500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.95  | P            | Foreign Exchange Future | 7.68100   | 7.63500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.95  | P            | Foreign Exchange Future | 9.68100   | 9.63500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.85  | P            | Foreign Exchange Future | 7.58100   | 7.53500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.85  | P            | Foreign Exchange Future | 9.58100   | 9.53500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.90  | P            | Foreign Exchange Future | 7.63100   | 7.58500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.90  | P            | Foreign Exchange Future | 9.63100   | 9.58500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.80  | P            | Foreign Exchange Future | 7.53100   | 7.48500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.80  | P            | Foreign Exchange Future | 9.53100   | 9.48500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.55  | P            | Foreign Exchange Future | 7.28100   | 7.23500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.55  | P            | Foreign Exchange Future | 9.28100   | 9.23500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.50  | P            | Foreign Exchange Future | 7.23100   | 7.18500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.50  | P            | Foreign Exchange Future | 9.23100   | 9.18500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.60  | P            | Foreign Exchange Future | 7.33100   | 7.28500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.60  | P            | Foreign Exchange Future | 9.33100   | 9.28500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 2.23100   | 2.18500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 0.26800   | 0.23400                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 1.23200   | 1.18600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 3.23100   | 3.18500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 4.23100   | 4.18500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 5.23100   | 5.18500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 6.23100   | 6.18500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 0.35500   | 0.31700                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 1.33200   | 1.28600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 2.33100   | 2.28500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 3.33100   | 3.28500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 4.33100   | 4.28500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 5.33100   | 5.28500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 6.33100   | 6.28500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 0.44600   | 0.40600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 1.43200   | 1.38600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 2.43100   | 2.38500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 3.43100   | 3.38500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 4.43100   | 4.38500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.70  | P            | Foreign Exchange Future | 5.43100   | 5.38500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 6.43100   | 6.38500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 0.54100   | 0.49900                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 1.53100   | 1.48600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 2.53100   | 2.48500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 3.53100   | 3.48500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 4.53100   | 4.48500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.80  | P            | Foreign Exchange Future | 5.53100   | 5.48500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 6.53100   | 6.48500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.02200   | 0.02000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 0.68700   | 0.64300                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 1.68100   | 1.63500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 2.68100   | 2.63500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 3.68100   | 3.63500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 4.68100   | 4.63500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.95  | P            | Foreign Exchange Future | 5.68100   | 5.63500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 6.68100   | 6.63500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 0.58900   | 0.54600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 1.58100   | 1.53500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 2.58100   | 2.53500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 3.58100   | 3.53500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 4.58100   | 4.53500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.85  | P            | Foreign Exchange Future | 5.58100   | 5.53500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 6.58100   | 6.53500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 0.31100   | 0.27500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 1.28200   | 1.23600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 2.28100   | 2.23500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 3.28100   | 3.23500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 4.28100   | 4.23500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 5.28100   | 5.23500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 6.28100   | 6.23500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 0.49300   | 0.45200                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 1.48100   | 1.43600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 2.48100   | 2.43500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 3.48100   | 3.43500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 4.48100   | 4.43500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.75  | P            | Foreign Exchange Future | 5.48100   | 5.43500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 6.48100   | 6.43500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 0.40000   | 0.36100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 1.38200   | 1.33600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 2.38100   | 2.33500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 3.38100   | 3.33500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 4.38100   | 4.33500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 5.38100   | 5.33500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 6.38100   | 6.33500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 0.63800   | 0.59400                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 1.63100   | 1.58500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 2.63100   | 2.58500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 3.63100   | 3.58500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 4.63100   | 4.58500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.90  | P            | Foreign Exchange Future | 5.63100   | 5.58500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 6.63100   | 6.58500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 2.78100   | 2.73500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 0.12000   | 0.09800                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 1.03300   | 0.98700                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 2.03100   | 1.98500                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 18.40  | P            | Foreign Exchange Future | 7.13100   | 7.08500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.40  | P            | Foreign Exchange Future | 9.13100   | 9.08500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.70  | P            | Foreign Exchange Future | 7.43100   | 7.38500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.70  | P            | Foreign Exchange Future | 9.43100   | 9.38500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 3.18100   | 3.13500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 5.18100   | 5.13500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.45  | P            | Foreign Exchange Future | 7.18100   | 7.13500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.45  | P            | Foreign Exchange Future | 9.18100   | 9.13500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 2.93100   | 2.88500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 4.93100   | 4.88500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.20  | P            | Foreign Exchange Future | 6.93100   | 6.88500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.20  | P            | Foreign Exchange Future | 8.93100   | 8.88500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.65  | P            | Foreign Exchange Future | 7.38100   | 7.33500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.65  | P            | Foreign Exchange Future | 9.38100   | 9.33500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 3.08100   | 3.03500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 5.08100   | 5.03500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.35  | P            | Foreign Exchange Future | 7.08100   | 7.03500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.35  | P            | Foreign Exchange Future | 9.08100   | 9.03500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 3.78100   | 3.73500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.05  | P            | Foreign Exchange Future | 5.78100   | 5.73500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.75  | P            | Foreign Exchange Future | 9.48100   | 9.43500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 3.13100   | 3.08500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 5.13100   | 5.08500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.75  | P            | Foreign Exchange Future | 7.48100   | 7.43500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 3.03100   | 2.98500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 4.03100   | 3.98500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 5.03100   | 4.98500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 6.03100   | 5.98500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 8.03100   | 7.98500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.30  | P            | Foreign Exchange Future | 10.03100  | 9.98500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 0.22700   | 0.19600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 1.18200   | 1.13600                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 2.18100   | 2.13500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 4.18100   | 4.13500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 6.18100   | 6.13500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 8.18100   | 8.13500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.45  | P            | Foreign Exchange Future | 10.18100  | 10.13500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 8.28100   | 8.23500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.55  | P            | Foreign Exchange Future | 10.28100  | 10.23500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 8.33100   | 8.28500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.60  | P            | Foreign Exchange Future | 10.33100  | 10.28500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 8.48100   | 8.43500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.75  | P            | Foreign Exchange Future | 10.48100  | 10.43500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 8.58100   | 8.53500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.85  | P            | Foreign Exchange Future | 10.58100  | 10.53500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 8.63100   | 8.58500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.90  | P            | Foreign Exchange Future | 10.63100  | 10.58500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 8.68100   | 8.63500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.95  | P            | Foreign Exchange Future | 10.68100  | 10.63500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.03600   | 0.03200                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 0.78500   | 0.74000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 1.78100   | 1.73500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 4.78100   | 4.73500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 6.78100   | 6.73500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 8.78100   | 8.73500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 22.05  | P            | Foreign Exchange Future | 10.78100  | 10.73500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 8.53100   | 8.48500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.80  | P            | Foreign Exchange Future | 10.53100  | 10.48500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 8.38100   | 8.33500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.65  | P            | Foreign Exchange Future | 10.38100  | 10.33500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 0.18800   | 0.16000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 1.13200   | 1.08700                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 2.13100   | 2.08500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 4.13100   | 4.08500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 6.13100   | 6.08500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 8.13100   | 8.08500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.40  | P            | Foreign Exchange Future | 10.13100  | 10.08500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.09100   | 0.07900                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 0.98300   | 0.93800                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 1.98100   | 1.93500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 3.98100   | 3.93500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 5.98100   | 5.93500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 7.98100   | 7.93500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.25  | P            | Foreign Exchange Future | 9.98100   | 9.93500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.07200   | 0.06400                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 0.93300   | 0.88800                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 1.93100   | 1.88500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 3.93100   | 3.88500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 5.93100   | 5.88500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 7.93100   | 7.88500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.20  | P            | Foreign Exchange Future | 9.93100   | 9.88500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 0.15200   | 0.12800                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 1.08200   | 1.03700                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 2.08100   | 2.03500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 4.08100   | 4.03500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 6.08100   | 6.03500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 8.08100   | 8.03500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.35  | P            | Foreign Exchange Future | 10.08100  | 10.03500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 8.23100   | 8.18500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 21.50  | P            | Foreign Exchange Future | 10.23100  | 10.18500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.04600   | 0.04000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 0.83400   | 0.78900                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 1.83100   | 1.78500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 2.83100   | 2.78500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 4.83100   | 4.78500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 6.83100   | 6.78500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 8.83100   | 8.78500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 22.10  | P            | Foreign Exchange Future | 10.83100  | 10.78500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.05800   | 0.05100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 0.88400   | 0.83900                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 1.88100   | 1.83500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 2.88100   | 2.83500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 4.88100   | 4.83500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.15  | P            | Foreign Exchange Future | 6.88100   | 6.83500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.15  | P            | Foreign Exchange Future | 8.88100   | 8.83500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 22.15  | P            | Foreign Exchange Future | 10.88100  | 10.83500                        | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.02800   | 0.02500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 0.73600   | 0.69100                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 1.73100   | 1.68500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 2.73100   | 2.68500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 4.73100   | 4.68500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 6.73100   | 6.68500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 8.73100   | 8.68500                         | 0             |
| 04/03/2010 | £ / R On 15 March 2010 | 22.00  | P            | Foreign Exchange Future | 10.73100  | 10.68500                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010  |        |              | Foreign Exchange Future | 11.45780  | 11.50570                        | 17,834        |
| 04/03/2010 | £ / R On 14 June 2010  | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 15.85  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 17.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 15.70  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 13.60  | C            | Foreign Exchange Future | 0.04900   | 0.05400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.11900   | 0.12700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.93100   | 0.97300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 9.60   | C            | Foreign Exchange Future | 1.87000   | 1.91700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 12.45  | C            | Foreign Exchange Future | 0.13600   | 0.14600                         | 8,032         |
| 04/03/2010 | £ / R On 14 June 2010  | 11.45  | C            | Foreign Exchange Future | 0.37800   | 0.40600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 10.45  | C            | Foreign Exchange Future | 1.05700   | 1.10300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010  | 9.45   | C            | Foreign Exchange Future | 2.01700   | 2.06400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.16500   | 0.17700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.48100   | 0.51200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.24300   | 1.29000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.45300   | 0.48400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.19600   | 1.24300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.07100   | 0.07700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.17300   | 0.18600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.50900   | 0.54100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.29000   | 1.33700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.26100   | 0.27900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.77400   | 0.81400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.67400   | 1.72100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.04600   | 0.05100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.30600   | 0.32600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.89100   | 0.93200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.05200   | 0.05800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.12400   | 0.13300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.34000   | 0.36300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.97200   | 1.01500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.91900   | 1.96600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.19200   | 0.20500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.56900   | 0.60300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.08400   | 0.09000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.21200   | 0.22700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.63300   | 0.66900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.48100   | 1.52800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.04300   | 0.04800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.10800   | 0.11600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.29000   | 0.31000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.85100   | 0.89100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.77200   | 1.81900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.24800   | 0.26500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.73800   | 0.77600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.62600   | 1.67300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.07400   | 0.08000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.18200   | 0.19500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.33800   | 1.38400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.02800   | 0.03100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.08000   | 0.08600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.20200   | 0.21600                         | 28            |
| 04/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.60100   | 0.63600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.43300   | 1.48000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.08700   | 0.09400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.22300   | 0.23900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.66700   | 0.70400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.52900   | 1.57600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.09100   | 0.09800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.23500   | 0.25200                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.57700   | 1.62400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.51200   | 2.56000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.61200   | 2.65900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.81100   | 2.85800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 3.11000   | 3.15700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 3.06000   | 3.10800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.56200   | 2.61000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.10400   | 0.11100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.27500   | 0.29400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.81200   | 0.85200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.72300   | 1.77000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.04100   | 0.04500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.05900   | 0.06300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.06900   | 0.07400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.42700   | 0.45700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 1.15000   | 1.19600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 2.11600   | 2.16300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.01800   | 0.02000                         | 8,032         |
| 04/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.40200   | 0.43100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 1.10300   | 1.14900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.05600   | 0.06100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.13000   | 0.13900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.35900   | 0.38200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 1.01500   | 1.05700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.96800   | 2.01500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.03400   | 0.03700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.14300   | 0.15300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.70200   | 0.73900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 2.06600   | 2.11400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.55900   | 3.60700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.03000   | 0.03300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.02500   | 0.02700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.11300   | 0.12200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.53800   | 0.57200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.82100   | 1.86800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.30900   | 3.35700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.07700   | 0.08300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.32200   | 0.34400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.38500   | 1.43200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.86000   | 2.90800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.03800   | 0.04200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.06600   | 0.07100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.09900   | 0.10600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.15700   | 0.16900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.02600   | 0.02900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.03600   | 0.04000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.06400   | 0.06800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.09500   | 0.10200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.15000   | 0.16100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.03200   | 0.03500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 11,194        |
| 04/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.06100   | 0.06600                         | 11,194        |
| 04/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.66100   | 2.70900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.76100   | 2.80900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.71100   | 2.75900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.46200   | 2.51000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.36300   | 2.41100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.41300   | 2.46100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.31400   | 2.36100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.16500   | 2.21300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.21500   | 2.26200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.91000   | 2.95800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.26400   | 2.31200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.25900   | 3.30700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.40900   | 3.45700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.20900   | 3.25700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.79300   | 6.74500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.67700   | 0.64600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.53300   | 1.49200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.15900   | 0.14800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.71500   | 0.68300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.57900   | 1.53800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 3.99600   | 3.94900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 4.99400   | 4.94600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 5.99300   | 5.94500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 6.99300   | 6.94500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.19300   | 0.18000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.79400   | 0.76000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.67200   | 1.63000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.62000   | 2.57500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.09600   | 4.04800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.09400   | 5.04600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.09300   | 7.04500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.03000   | 0.02800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.87400   | 0.83900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.76600   | 1.72400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.19400   | 5.14600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.19300   | 6.14500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.13000   | 0.12000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.64000   | 0.60900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.09300   | 0.08500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.53200   | 0.50400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.35000   | 1.31000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.28500   | 2.24200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.74800   | 3.70100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.74400   | 4.69700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.74300   | 5.69500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.74300   | 6.69500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.02300   | 0.02200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.17500   | 0.16300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.75400   | 0.72100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.62600   | 1.58400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.04300   | 6.99500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.21100   | 0.19700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.83400   | 0.79900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.14600   | 4.09800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.14400   | 5.09600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.14300   | 7.09500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.81400   | 2.76800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.06400   | 0.05900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.43200   | 0.40700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.21600   | 1.17700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.14400   | 2.10200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.60000   | 3.55200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.59500   | 4.54700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.59300   | 5.54600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.59300   | 6.54500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.09200   | 8.04400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.09200  | 10.04400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.08300   | 0.07600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.49800   | 0.47000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.23800   | 2.19500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.19200   | 8.14400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.19200  | 10.14400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.29200   | 8.24400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.29200  | 10.24400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.11600   | 0.10800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.60300   | 0.57300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.34500   | 4.29800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.34300   | 6.29500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.34200   | 8.29400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.34200  | 10.29400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.49500   | 4.44700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.49300   | 6.44500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.49200   | 8.44400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.49200  | 10.44400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.54200   | 8.49400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.54200  | 10.49400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.69500   | 4.64700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.69300   | 6.64500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.69200  | 10.64400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.03200   | 0.03100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.25100   | 0.23500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.91500   | 0.88000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.81300   | 1.77100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.76500   | 2.72000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.74200   | 8.69400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.74200  | 10.69400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.03800   | 0.03700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.29500   | 0.27800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.84200   | 8.79400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.84200  | 10.79400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.03500   | 0.03400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.27300   | 0.25600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 0.95700   | 0.92100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.79200   | 8.74400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.79200  | 10.74400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.64300   | 6.59500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.64200   | 8.59400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.64200  | 10.59400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.44500   | 4.39700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.44300   | 6.39500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.44200  | 10.39400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.04900   | 0.04700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.37000   | 0.35000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.12800   | 1.09000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 7.99200   | 7.94400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 9.99200   | 9.94400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 7.94200   | 7.89400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 9.94200   | 9.89400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.07300   | 0.06700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 1.26100   | 1.22100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.19100   | 2.14800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 8.14200   | 8.09400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.60  | P            | Foreign Exchange Future | 10.14200  | 10.09400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 4.24600   | 4.19800                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 6.24300   | 6.19500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 8.24200   | 8.19400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.70  | P            | Foreign Exchange Future | 10.24200  | 10.19400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 4.39500   | 4.34800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 6.39300   | 6.34500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 8.39200   | 8.34400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.85  | P            | Foreign Exchange Future | 10.39200  | 10.34400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.35  | P            | Foreign Exchange Future | 8.89200   | 8.84400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.35  | P            | Foreign Exchange Future | 10.89200  | 10.84400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.05  | P            | Foreign Exchange Future | 8.59200   | 8.54400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 22.05  | P            | Foreign Exchange Future | 10.59200  | 10.54400                        | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.39200   | 9.34400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.10700   | 3.06000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.09200   | 9.04400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.79200   | 7.74400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.79200   | 9.74400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 7.89200   | 7.84400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 9.89200   | 9.84400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.84200   | 7.79400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.84200   | 9.79400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.69900   | 3.65100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.69200   | 7.64400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.69200   | 9.64400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.59200   | 7.54400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.59200   | 9.54400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.64900   | 3.60200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.64300   | 5.59600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.64200   | 9.59400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.54200   | 7.49400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.54200   | 9.49400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.29300   | 7.24500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.29200   | 9.24400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.25400   | 3.20700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.24400   | 5.19600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.24300   | 7.19500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.24200   | 9.19400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.35200   | 3.30600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.34400   | 5.29600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.34300   | 7.29500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.34200   | 9.29400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 2.91100   | 2.86500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.00300   | 1.96000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.04300   | 5.99500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.52400   | 2.47900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.04200   | 1.00500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.48700   | 1.44600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 1.95600   | 1.91200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.42800   | 2.38400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 3.89700   | 3.85000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 4.89400   | 4.84600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 5.89300   | 5.84500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 6.89300   | 6.84500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.66800   | 2.62300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 0.99900   | 0.96300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.44100   | 1.40000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 1.90800   | 1.86500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.38000   | 2.33600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 2.86200   | 2.81600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 3.84700   | 3.80000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 4.84400   | 4.79700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 5.84300   | 5.79500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.84300   | 6.79500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.02700   | 0.02600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.46400   | 0.43800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.71900   | 1.67700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.15600   | 3.10900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.64500   | 4.59700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.14300   | 6.09500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.64200   | 7.59400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.14200   | 9.09400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.23000   | 0.21600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.30500   | 1.26600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.71700   | 2.67100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.19600   | 4.14800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.69300   | 5.64500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.19300   | 7.14500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.69200   | 8.64400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.57200   | 2.52700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.14400   | 0.13300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.08500   | 1.04700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.47600   | 2.43100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 3.94700   | 3.89900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.44400   | 5.39600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 6.94300   | 6.89500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.44200   | 8.39400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.05700   | 0.05100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.40100   | 0.37600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.17200   | 1.13300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.09800   | 2.05500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.05800   | 3.01100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.04600   | 3.99900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.04400   | 4.99600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.04500   | 0.04300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.34400   | 0.32500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 2.96000   | 2.91400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 4.94400   | 4.89600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 5.94300   | 5.89500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.04200   | 0.04000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.31900   | 0.30100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.09300   | 6.04500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.86100   | 1.81800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.30300   | 3.25700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.29500   | 4.24800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.29400   | 5.24600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.29300   | 6.24500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.05100   | 2.00700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.55000   | 3.50300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.54500   | 4.49700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.54300   | 5.49600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.54300   | 6.49500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.33300   | 2.28900                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.10400   | 0.09600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.56700   | 0.53800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.39600   | 1.35500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | £ / R On 14 June 2010      | 15.25  | P            | Foreign Exchange Future | 3.79800   | 3.75000                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 16.25  | P            | Foreign Exchange Future | 4.79400   | 4.74700                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 17.25  | P            | Foreign Exchange Future | 5.79300   | 5.74500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 19.50  | P            | Foreign Exchange Future | 8.04200   | 7.99400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 21.50  | P            | Foreign Exchange Future | 10.04200  | 9.99400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 8.90   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 14.90  | P            | Foreign Exchange Future | 3.45100   | 3.40400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 18.90  | P            | Foreign Exchange Future | 7.44200   | 7.39500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 20.90  | P            | Foreign Exchange Future | 9.44200   | 9.39400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 20.40  | P            | Foreign Exchange Future | 8.94200   | 8.89400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 8.35   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 8.65   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 14.65  | P            | Foreign Exchange Future | 3.20500   | 3.15800                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 20.65  | P            | Foreign Exchange Future | 9.19200   | 9.14400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 8.85   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 14.85  | P            | Foreign Exchange Future | 3.40200   | 3.35500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 16.85  | P            | Foreign Exchange Future | 5.39400   | 5.34600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 18.85  | P            | Foreign Exchange Future | 7.39200   | 7.34500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 14.95  | P            | Foreign Exchange Future | 3.50100   | 3.45400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 16.95  | P            | Foreign Exchange Future | 5.49400   | 5.44600                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 18.95  | P            | Foreign Exchange Future | 7.49200   | 7.44500                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 20.95  | P            | Foreign Exchange Future | 9.49200   | 9.44400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 21.20  | P            | Foreign Exchange Future | 9.74200   | 9.69400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 8.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | £ / R On 14 June 2010      | 19.20  | P            | Foreign Exchange Future | 7.74200   | 7.69400                         | 0             |
| 04/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.64760  | 11.69770                        | 1,304         |
| 04/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.29300   | 0.31000                         | 0             |
| 04/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.28100   | 0.29700                         | 0             |
| 04/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.30600   | 0.29300                         | 0             |
| 04/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.33800   | 1.27500                         | 0             |
| 04/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.41300   | 1.37900                         | 0             |
| 04/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.37500   | 1.34200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | ¥ / R On 15 March 2010 |        |              | Foreign Exchange Future | 0.08380   | 0.08460                         | 1,364         |
| 04/03/2010 | ¥ / R On 15 March 2010 | 0.08   | C            | Foreign Exchange Future | 0.00397   | 0.00474                         | 0             |
| 04/03/2010 | ¥ / R On 15 March 2010 | 0.09   | C            | Foreign Exchange Future | 0.00009   | 0.00015                         | 0             |
| 04/03/2010 | ¥ / R On 15 March 2010 | 0.07   | C            | Foreign Exchange Future | 0.01380   | 0.01460                         | 0             |
| 04/03/2010 | ¥ / R On 15 March 2010 | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | ¥ / R On 15 March 2010 | 0.09   | P            | Foreign Exchange Future | 0.00629   | 0.00555                         | 0             |
| 04/03/2010 | ¥ / R On 15 March 2010 | 0.08   | P            | Foreign Exchange Future | 0.00017   | 0.00014                         | 0             |
| 04/03/2010 | ¥ / R On 14 June 2010  |        |              | Foreign Exchange Future | 0.08530   | 0.08610                         | 0             |
| 04/03/2010 | ¥ / R On 14 June 2010  | 0.08   | C            | Foreign Exchange Future | 0.00690   | 0.00752                         | 0             |
| 04/03/2010 | ¥ / R On 14 June 2010  | 0.09   | C            | Foreign Exchange Future | 0.00264   | 0.00297                         | 0             |
| 04/03/2010 | ¥ / R On 14 June 2010  | 0.07   | C            | Foreign Exchange Future | 0.01543   | 0.01624                         | 0             |
| 04/03/2010 | ¥ / R On 14 June 2010  | 0.07   | P            | Foreign Exchange Future | 0.00013   | 0.00014                         | 0             |
| 04/03/2010 | ¥ / R On 14 June 2010  | 0.09   | P            | Foreign Exchange Future | 0.00734   | 0.00687                         | 0             |
| 04/03/2010 | ¥ / R On 14 June 2010  | 0.08   | P            | Foreign Exchange Future | 0.00160   | 0.00142                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 |        |              | Foreign Exchange Future | 10.17250  | 10.25970                        | 20,614        |
| 04/03/2010 | € / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00600   | 0.01100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.52500   | 0.61100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 1.52300   | 1.61000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 2.52300   | 2.61000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,636        |
| 04/03/2010 | € / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.01000   | 0.01800                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.62300   | 0.71100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 1.62300   | 1.71000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 2.62300   | 2.71000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.02300   | 0.04100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.77300   | 0.86000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 1.77300   | 1.86000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 2.77300   | 2.86000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.01700   | 0.03100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.72300   | 0.81000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 1.72300   | 1.81000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 2.72300   | 2.81000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00700   | 0.01400                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.57400   | 0.66100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 1.57300   | 1.66000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 2.57300   | 2.66000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.03000   | 0.05400                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.82300   | 0.91000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 1.82300   | 1.91000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 2.82300   | 2.91000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 10            |
| 04/03/2010 | € / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.01300   | 0.02400                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.67300   | 0.76000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 1.67300   | 1.76000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 2.67300   | 2.76000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 2.97300   | 3.06000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 3.07300   | 3.16000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.04000   | 0.07000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.87300   | 0.96000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 1.87300   | 1.96000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 2.87300   | 2.96000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 2.92300   | 3.01000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 2,700         |
| 04/03/2010 | € / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.05300   | 0.09000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.92300   | 1.01000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 1.92300   | 2.01000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 3.02300   | 3.11000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.09100   | 0.15500                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 1.02300   | 1.11000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 2.02300   | 2.11000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.15900   | 0.23500                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 1.12300   | 1.21000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 2.12300   | 2.21000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.12300   | 0.19400                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 1.07300   | 1.16000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 2.07300   | 2.16000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.07000   | 0.12100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.97300   | 1.06000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 1.97300   | 2.06000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00400   | 0.00800                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.47500   | 0.56200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 1.47300   | 1.56000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 2.47300   | 2.56000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.42700   | 0.51300                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 1.42300   | 1.51000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 2.42300   | 2.51000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.24100   | 0.32300                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 1.22300   | 1.31000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 2.22300   | 2.31000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 13,651        |
| 04/03/2010 | € / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.19900   | 0.27800                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 1.17300   | 1.26000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 2.17300   | 2.26000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.33200   | 0.41600                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 1.32300   | 1.41000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 2.32300   | 2.41000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.37900   | 0.46500                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 1.37300   | 1.46000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 2.37300   | 2.46000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.28600   | 0.36900                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 1.27300   | 1.36000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 2.27300   | 2.36000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 1.97800   | 1.89000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 2.97800   | 2.89000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 3.97800   | 3.89000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 4.97800   | 4.89000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 5.97800   | 5.89000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.01400   | 0.00900                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.73000   | 0.64300                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 1.72800   | 1.64000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 2.72800   | 2.64000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 3.72800   | 3.64000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 4.72800   | 4.64000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 5.72800   | 5.64000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00700   | 0.00500                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.63100   | 0.54500                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 1.62800   | 1.54000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 2.62800   | 2.54000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 3.62800   | 3.54000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 4.62800   | 4.54000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 5.62800   | 5.54000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.01000   | 0.00600                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.68000   | 0.59400                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 1.67800   | 1.59000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 2.67800   | 2.59000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 3.67800   | 3.59000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 4.67800   | 4.59000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 5.67800   | 5.59000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.02700   | 0.01800                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.82900   | 0.74200                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 1.82800   | 1.74000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 2.82800   | 2.74000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 3.82800   | 3.74000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 4.82800   | 4.74000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 5.82800   | 5.74000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.01900   | 0.01300                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.77900   | 0.69200                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 1.77800   | 1.69000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 2.77800   | 2.69000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 3.77800   | 3.69000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 4.77800   | 4.69000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 5.77800   | 5.69000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00500   | 0.00300                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.58100   | 0.49600                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 1.57800   | 1.49000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 2.57800   | 2.49000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 3.57800   | 3.49000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 4.57800   | 4.49000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 5.57800   | 5.49000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.53200   | 0.44800                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 1.52800   | 1.44000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 5.07800   | 4.99000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 6.07800   | 5.99000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.09800   | 0.06100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 1.02800   | 0.94100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 2.02800   | 1.94000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 3.02800   | 2.94000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 4.02800   | 3.94000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 5.02800   | 4.94000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 6.02800   | 5.94000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.05100   | 0.03400                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.92900   | 0.84100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 2.92800   | 2.84000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 3.92800   | 3.84000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 4.92800   | 4.84000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 5.92800   | 5.84000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.03700   | 0.02500                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.87900   | 0.79200                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 1.87800   | 1.79000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 2.87800   | 2.79000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 3.87800   | 3.79000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 4.87800   | 4.79000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 5.87800   | 5.79000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.06900   | 0.04500                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.97900   | 0.89100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 1.12800   | 1.04100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 3.12800   | 3.04000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 5.12800   | 5.04000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 7.12800   | 7.04000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 9.12800   | 9.04000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 6.97800   | 6.89000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 8.97800   | 8.89000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 1.92800   | 1.84000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.13100   | 0.08000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 1.07800   | 0.99100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 2.07800   | 1.99000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 3.07800   | 2.99000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 4.07800   | 3.99000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 8.92800   | 8.84000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 7.07800   | 6.99000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 9.07800   | 8.99000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.16800   | 0.11000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 7.02800   | 6.94000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 9.02800   | 8.94000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 6.92800   | 6.84000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 2.52800   | 2.44000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 3.52800   | 3.44000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 4.52800   | 4.44000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 5.52800   | 5.44000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.34100   | 0.26400                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 1.32800   | 1.24000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 2.32800   | 2.24000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 3.32800   | 3.24000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 4.32800   | 4.24000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 5.32800   | 5.24000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.20800   | 0.14400                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 1.17800   | 1.09000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 2.17800   | 2.09000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 3.17800   | 3.09000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 4.17800   | 4.09000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 5.17800   | 5.09000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 7.17800   | 7.09000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 9.17800   | 9.09000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 7.32800   | 7.24000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 9.32800   | 9.24000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.43500   | 0.35400                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 1.42800   | 1.34000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 3.42800   | 3.34000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 5.42800   | 5.34000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 7.42800   | 7.34000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 9.42800   | 9.34000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 7.52800   | 7.44000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.70  | P            | Foreign Exchange Future | 9.52800   | 9.44000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 7.67800   | 7.59000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 9.67800   | 9.59000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 7.77800   | 7.69000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 9.77800   | 9.69000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 7.92800   | 7.84000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 9.92800   | 9.84000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 7.87800   | 7.79000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 9.87800   | 9.79000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 7.62800   | 7.54000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 9.62800   | 9.54000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.29500   | 0.22100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 1.27800   | 1.19000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 3.27800   | 3.19000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 5.27800   | 5.19000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 7.27800   | 7.19000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 9.27800   | 9.19000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.25100   | 0.18100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 1.22800   | 1.14000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 3.22800   | 3.14000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 5.22800   | 5.14000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 7.22800   | 7.14000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 9.22800   | 9.14000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.38800   | 0.30800                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 1.37800   | 1.29000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 3.37800   | 3.29000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 5.37800   | 5.29000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 7.37800   | 7.29000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 9.37800   | 9.29000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 2.42800   | 2.34000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 7.57800   | 7.49000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 9.57800   | 9.49000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 7.82800   | 7.74000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 9.82800   | 9.74000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 7.72800   | 7.64000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 9.72800   | 9.64000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00300   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.48400   | 0.40100                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 1.47800   | 1.39000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 3.47800   | 3.39000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 5.47800   | 5.39000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 7.47800   | 7.39000                         | 0             |
| 04/03/2010 | € / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 9.47800   | 9.39000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  |        |              | Foreign Exchange Future | 10.34770  | 10.43790                        | 14,202        |
| 04/03/2010 | € / R On 14 June 2010  | 12.10  | C            | Foreign Exchange Future | 0.03700   | 0.04100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 11.90  | C            | Foreign Exchange Future | 0.04500   | 0.05000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 12.00  | C            | Foreign Exchange Future | 0.04100   | 0.04500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 15.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 13.30  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 11.30  | C            | Foreign Exchange Future | 0.08700   | 0.10000                         | 25            |
| 04/03/2010 | € / R On 14 June 2010  | 10.30  | C            | Foreign Exchange Future | 0.32200   | 0.37400                         | 20            |
| 04/03/2010 | € / R On 14 June 2010  | 9.30   | C            | Foreign Exchange Future | 1.06300   | 1.15200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 8.30   | C            | Foreign Exchange Future | 2.05100   | 2.14000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 7.30   | C            | Foreign Exchange Future | 3.04800   | 3.13800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 13.60  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 11.60  | C            | Foreign Exchange Future | 0.06200   | 0.07000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.21300   | 0.24600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 9.60   | C            | Foreign Exchange Future | 0.79200   | 0.87200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 1.75200   | 1.84200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 7.60   | C            | Foreign Exchange Future | 2.74800   | 2.83900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 13.70  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 11.70  | C            | Foreign Exchange Future | 0.05500   | 0.06200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 10.70  | C            | Foreign Exchange Future | 0.18600   | 0.21500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 9.70   | C            | Foreign Exchange Future | 0.70900   | 0.78600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010  | 8.70   | C            | Foreign Exchange Future | 1.65300   | 1.74300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.64800   | 2.73900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.08200   | 0.09400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.29900   | 0.34800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.01400   | 1.10300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 2.00100   | 2.09100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.99800   | 3.08800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.07700   | 0.08800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.27900   | 0.32400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.96800   | 1.05500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.95100   | 2.04100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.94800   | 3.03800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.10400   | 0.12000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.40000   | 0.45900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 1.20900   | 1.29900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 2.20000   | 2.29000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.67000   | 0.74500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.60300   | 1.69300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.59900   | 2.68900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.12600   | 0.14500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.49100   | 0.55600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.35600   | 1.44600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.34900   | 2.43900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.03500   | 0.03900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.06500   | 0.07400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.22800   | 0.26300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.83400   | 0.91600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.80200   | 1.89200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.79800   | 2.88900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.07300   | 0.08300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.26100   | 0.30100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.92300   | 1.00700                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.90100   | 1.99100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.89800   | 2.98800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.06900   | 0.07800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.24400   | 0.28100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.87800   | 0.96100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.85200   | 1.94200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.84800   | 2.93800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.04700   | 0.05300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.15300   | 0.17600                         | 29            |
| 04/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.59400   | 0.66600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.50500   | 1.59400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.49900   | 2.58900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.05000   | 0.05600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.16300   | 0.18800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.63100   | 0.70500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.55400   | 1.64400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.54900   | 2.63900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.14300   | 0.16500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.55900   | 0.62800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.45500   | 1.54500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.44900   | 2.53900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.04300   | 0.04800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.13400   | 0.15500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.52400   | 0.59200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.40600   | 1.49600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.39900   | 2.48900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.05300   | 0.05900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.17400   | 0.20100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.57600   | 0.51300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.45500   | 1.37100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.40500   | 3.31600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.40200   | 5.31200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.40200   | 7.31200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.40200   | 9.31200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.12600   | 0.10400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.73600   | 0.66700                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.64500   | 1.56000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.60400   | 3.51500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.60200   | 5.51200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.60200   | 7.51200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.60200   | 9.51200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.11100   | 0.09000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.69500   | 0.62700                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.55500   | 3.46500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.55200   | 5.46200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.55200   | 7.46200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.55200   | 9.46200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.08300   | 0.06700                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.61500   | 0.55000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.50200   | 1.41800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.45500   | 3.36600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.45200   | 5.36200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.45200   | 7.36200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.45200   | 9.36200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.09600   | 0.07800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.65500   | 0.58800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.54900   | 1.46500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.50500   | 3.41500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.50200   | 5.41200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.50200   | 7.41200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.50200   | 9.41200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.03000   | 0.02300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.39600   | 0.34300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 1.22100   | 1.14000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 3.15700   | 3.06800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 5.15200   | 5.06300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.15200   | 7.06200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.15200   | 9.06200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.02500   | 0.01900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.36300   | 0.31300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.17500   | 1.09500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.10700   | 3.01800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.10200   | 5.01300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.10200   | 7.01200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.10200   | 9.01200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.03600   | 0.02800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.43000   | 0.37500                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.26700   | 1.18600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.83700   | 1.75100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 3.80400   | 3.71400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 5.80200   | 5.71200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 7.80200   | 7.71200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 9.80200   | 9.71200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.14300   | 0.11800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.77800   | 0.70700                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.65400   | 3.56500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.65200   | 5.56200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.65200   | 7.56200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.65200   | 9.56200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.07200   | 0.05700                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.20200   | 0.17100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.90600   | 0.83200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.20700   | 3.11800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.20200   | 5.11300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.20200   | 7.11200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.20200   | 9.11200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.02000   | 0.01700                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.33100   | 0.28600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.12900   | 1.05000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.05800   | 2.96900                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.05200   | 4.96300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.05200   | 6.96200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.05200   | 8.96200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.30100   | 0.26000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.08400   | 1.00600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.00800   | 2.92000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.00300   | 4.91300                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.00200   | 6.91200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.00200   | 8.91200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.06100   | 0.04800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.53800   | 0.47700                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.40700   | 1.32400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.35600   | 3.26600                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.35200   | 5.26200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 7.35200   | 7.26200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 9.35200   | 9.26200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.04400   | 0.03400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.46500   | 0.40800                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 1.31400   | 1.23200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 3.25600   | 3.16700                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 5.25200   | 5.16200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 7.25200   | 7.16200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 9.25200   | 9.16200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.27400   | 0.23600                         | 271           |
| 04/03/2010 | € / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 1.03900   | 0.96200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 2.95900   | 2.87000                         | 0             |
| 04/03/2010 | € / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 4.95300   | 4.86300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 14 June 2010      | 17.30  | P            | Foreign Exchange Future | 6.95200   | 6.86200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010      | 19.30  | P            | Foreign Exchange Future | 8.95200   | 8.86200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 1.69300   | 1.60700                         | 0             |
| 04/03/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 1.59700   | 1.51200                         | 0             |
| 04/03/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 1.78900   | 1.70300                         | 0             |
| 04/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.52160  | 10.61470                        | 555           |
| 04/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.18500   | 0.20100                         | 0             |
| 04/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.32800   | 1.25100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.69340  | 10.78650                        | 160           |
| 04/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.04500   | 0.04700                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.09900   | 0.10300                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.24100   | 0.25600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.42000   | 0.45100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.81700   | 0.87700                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 1.55900   | 1.64400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 2.51000   | 2.60200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.26000   | 0.27700                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 16.25  | C            | Foreign Exchange Future | 0.04400   | 0.04600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 14.25  | C            | Foreign Exchange Future | 0.09700   | 0.10100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 12.25  | C            | Foreign Exchange Future | 0.23600   | 0.25000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 11.25  | C            | Foreign Exchange Future | 0.40700   | 0.43700                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 10.25  | C            | Foreign Exchange Future | 0.78900   | 0.84800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 9.25   | C            | Foreign Exchange Future | 1.51500   | 1.59900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 8.25   | C            | Foreign Exchange Future | 2.46100   | 2.55300                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 20.95  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 18.95  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 16.95  | C            | Foreign Exchange Future | 0.03300   | 0.03500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 14.95  | C            | Foreign Exchange Future | 0.07400   | 0.07800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 12.95  | C            | Foreign Exchange Future | 0.16900   | 0.17900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.27400   | 0.29200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.49100   | 0.52700                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.96700   | 1.03500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.78500   | 1.87200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.03500   | 0.03700                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.75700   | 2.84900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.04900   | 0.05200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.10900   | 0.11400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.05000   | 0.05300                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.11100   | 0.11600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.28100   | 0.30000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.50600   | 0.54400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 1.00000   | 1.06900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.83100   | 1.91900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.80600   | 2.89900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.31300   | 2.40500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.04000   | 0.04200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.08700   | 0.09100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.20500   | 0.21600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.34100   | 0.36500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.64000   | 0.69100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.25900   | 1.34100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 2.16600   | 2.25800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.05100   | 0.05400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.11300   | 0.11900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.85600   | 2.94800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.07700   | 0.08200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.17800   | 0.18800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.28900   | 0.30800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.52300   | 0.56200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 1.03300   | 1.10400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.87800   | 1.96600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.04800   | 0.05100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.10700   | 0.11200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.26700   | 0.28400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.47500   | 0.51100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.93500   | 1.00200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.73900   | 1.82600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.70700   | 2.80000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.04700   | 0.04900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.10300   | 0.10700                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.25400   | 0.27000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.44700   | 0.48000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.87400   | 0.93800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.64800   | 1.73400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.60900   | 2.70100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.04200   | 0.04400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.09200   | 0.09600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.21900   | 0.23200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.37200   | 0.39900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.71100   | 0.76600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.38500   | 1.46800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.09200   | 0.08200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.41800   | 0.38000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.07900   | 1.01300                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 1.92600   | 1.84600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.79900   | 3.71000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.74900   | 5.65800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.72200   | 7.63000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.71100   | 9.61900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.05500   | 0.04800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.28100   | 0.25200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.85400   | 0.79400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.66100   | 1.58400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.51000   | 3.42100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.45400   | 5.36300                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.42400   | 7.33300                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.41200   | 9.32000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.04600   | 0.04000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.24200   | 0.21600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.78200   | 0.72500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.57400   | 1.49800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.41400   | 3.32600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.35500   | 5.26500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.32500   | 7.23400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.31300   | 9.22000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.03500   | 0.03000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.19000   | 0.16800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.68000   | 0.62600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.44600   | 1.37200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.33500   | 2.25200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.23400   | 4.14600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.21300   | 9.12000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.27000   | 3.18300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.20800   | 5.11800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.17700   | 7.08500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.16300   | 9.07100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.02300   | 0.02200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.11600   | 0.10500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.49700   | 0.45500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.19800   | 1.12900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.06200   | 1.98000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 3.94400   | 3.85500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 5.89700   | 5.80600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 7.87100   | 7.77900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 9.86100   | 9.76800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.03800   | 0.03300                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.20700   | 0.18300                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.71300   | 0.65800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.48800   | 1.41400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.31800   | 3.23000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.25700   | 5.16700                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.22600   | 7.13500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.36600   | 3.27800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.30600   | 5.21600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.27600   | 7.18400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.26300   | 9.17000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.19200   | 6.10100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.16800   | 8.07600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.16000  | 10.06800                        | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.04200   | 0.03600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.22400   | 0.19900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.74800   | 0.69100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.53100   | 1.45600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.42600   | 2.34300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.33100   | 4.24200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.29000   | 6.19900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.26800   | 8.17600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.26000  | 10.16700                        | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.07200   | 0.06300                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.34600   | 0.31200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 0.96400   | 0.90100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.79300   | 1.71400                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.65400   | 3.56500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.60100   | 5.51000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.57300   | 7.48100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.56200   | 9.46900                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.61700   | 1.54100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.06600   | 0.05800                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.32400   | 0.29100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 0.92700   | 0.86500                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.74800   | 1.67000                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.60600   | 3.51700                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.55200   | 5.46100                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.52300   | 7.43200                         | 0             |
| 04/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.51200   | 9.41900                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 |        |              | Foreign Exchange Future | 6.72500   | 6.78400                         | 11,812        |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 0.92500   | 0.98400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 1.92500   | 1.98400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 2.92500   | 2.98400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | C            | Foreign Exchange Future | 3.92500   | 3.98400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 0.82500   | 0.88400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 1.82500   | 1.88400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 2.82500   | 2.88400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | C            | Foreign Exchange Future | 3.82500   | 3.88400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 0.77500   | 0.83400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 1.77500   | 1.83400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 2.77500   | 2.83400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | C            | Foreign Exchange Future | 3.77500   | 3.83400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 0.87500   | 0.93400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 1.87500   | 1.93400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 2.87500   | 2.93400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | C            | Foreign Exchange Future | 3.87500   | 3.93400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 0.97500   | 1.03400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 1.97500   | 2.03400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 2.97500   | 3.03400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | C            | Foreign Exchange Future | 3.97500   | 4.03400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.27500   | 1.33400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.27500   | 2.33400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.27500   | 3.33400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | C            | Foreign Exchange Future | 4.27500   | 4.33400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.07500   | 1.13400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.07500   | 2.13400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.07500   | 3.13400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | C            | Foreign Exchange Future | 4.07500   | 4.13400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.02500   | 1.08400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.02500   | 2.08400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.02500   | 3.08400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | C            | Foreign Exchange Future | 4.02500   | 4.08400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.12500   | 1.18400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.12500   | 2.18400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.12500   | 3.18400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | C            | Foreign Exchange Future | 4.12500   | 4.18400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.17500   | 1.23400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.17500   | 2.23400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.17500   | 3.23400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | C            | Foreign Exchange Future | 4.17500   | 4.23400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.22500   | 1.28400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.22500   | 2.28400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.22500   | 3.28400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | C            | Foreign Exchange Future | 4.22500   | 4.28400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.32500   | 1.38400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.32500   | 2.38400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.32500   | 3.38400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | C            | Foreign Exchange Future | 4.32500   | 4.38400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 0.62500   | 0.68400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 0.72500   | 0.78400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 0.67500   | 0.73400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.00700   | 0.02100                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.01700   | 0.04300                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.04300   | 0.08800                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.18200   | 0.24600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.27700   | 0.33900                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 0.37500   | 0.43600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 0.47500   | 0.53500                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 0.57500   | 0.63400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 0.52500   | 0.58500                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.00200   | 0.00700                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.00400   | 0.01500                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.01100   | 0.03000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.02800   | 0.06000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.06500   | 0.12200                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.13900   | 0.20200                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.22900   | 0.29200                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | C            | Foreign Exchange Future | 3.47500   | 3.53400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | C            | Foreign Exchange Future | 3.57500   | 3.63400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 1.47500   | 1.53400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 2.47500   | 2.53400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.32600   | 0.38700                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 0.42500   | 0.48500                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.09900   | 0.16000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 1.62500   | 1.68400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 2.62500   | 2.68400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | C            | Foreign Exchange Future | 3.62500   | 3.68400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.00300   | 0.01000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 1.67500   | 1.73400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 2.67500   | 2.73400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | C            | Foreign Exchange Future | 3.67500   | 3.73400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 1.72500   | 1.78400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 2.72500   | 2.78400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | C            | Foreign Exchange Future | 3.72500   | 3.78400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.00100   | 0.00500                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 1.57500   | 1.63400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 2.57500   | 2.63400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.42600   | 0.37100                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 2.42500   | 2.36600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 4.42500   | 4.36600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 6.42500   | 6.36600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 8.42500   | 8.36600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 2.27500   | 2.21600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 4.27500   | 4.21600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 6.27500   | 6.21600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 8.27500   | 8.21600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.32800   | 0.27600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 2.32500   | 2.26600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 4.32500   | 4.26600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 6.32500   | 6.26600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 8.32500   | 8.26600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 2.37500   | 2.31600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 4.37500   | 4.31600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 6.37500   | 6.31600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 8.37500   | 8.31600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.02400   | 0.02600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.52500   | 0.46900                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 2.52500   | 2.46600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 4.52500   | 4.46600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 6.52500   | 6.46600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 8.52500   | 8.46600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00400   | 0.00800                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.01400   | 0.01800                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.04000   | 0.03800                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.10300   | 0.07600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.18600   | 0.14600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.27900   | 0.23100                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.37700   | 0.32300                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00700   | 0.01200                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.06800   | 0.05400                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.14200   | 0.10900                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.23200   | 0.18700                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.67500   | 1.61600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.67500   | 3.61600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.67500   | 5.61600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.67500   | 7.61600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.77500   | 1.71600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.77500   | 3.71600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.77500   | 5.71600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.77500   | 7.71600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.82500   | 1.76600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.82500   | 3.76600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.82500   | 5.76600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.82500   | 7.76600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.87500   | 1.81600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.87500   | 3.81600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.87500   | 5.81600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.87500   | 7.81600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.97500   | 1.91600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.97500   | 3.91600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.97500   | 5.91600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 7.97500   | 7.91600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.92500   | 1.86600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.92500   | 3.86600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.92500   | 5.86600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.92500   | 7.86600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.72500   | 1.66600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.72500   | 3.66600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.72500   | 5.66600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.72500   | 7.66600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 2.02500   | 1.96600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 4.02500   | 3.96600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 6.02500   | 5.96600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 8.02500   | 7.96600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 2.12500   | 2.06600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 4.12500   | 4.06600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 6.12500   | 6.06600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 8.12500   | 8.06600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 2.22500   | 2.16600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 4.22500   | 4.16600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 6.22500   | 6.16600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 8.22500   | 8.16600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 2.17500   | 2.11600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 4.17500   | 4.11600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 6.17500   | 6.11600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 8.17500   | 8.11600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 2.07500   | 2.01600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 4.07500   | 4.01600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 6.07500   | 6.01600                         | 0             |
| 04/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 8.07500   | 8.01600                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.77410   | 6.83340                         | 426           |
| 04/03/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.00700   | 0.01200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.29700   | 0.35500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.17800   | 1.23800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.17400   | 2.23400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.17400   | 3.23300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.60   | C            | Foreign Exchange Future | 4.17400   | 4.23300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.00800   | 0.01300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.33100   | 0.38900                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.22700   | 1.28700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.22400   | 2.28400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | C            | Foreign Exchange Future | 3.22400   | 3.28300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | C            | Foreign Exchange Future | 4.22400   | 4.28300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00800   | 0.01400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.36600   | 0.42500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.27700   | 1.33700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.27400   | 2.33400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.27400   | 3.33300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.27400   | 4.33300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.23600   | 0.29200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00500   | 0.00900                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.16800   | 0.21100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.93300   | 0.99100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.92500   | 1.98400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.92400   | 2.98300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.92400   | 3.98300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00600   | 0.01000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.20700   | 0.26300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.03000   | 1.08900                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.02500   | 2.08400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.56500   | 0.62400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.52600   | 1.58500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.52400   | 2.58300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.52400   | 3.58300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.72500   | 1.78500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.72400   | 2.78300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.72400   | 3.78300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.07200   | 0.09800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.82400   | 3.88300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.07900   | 0.10800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.60900   | 0.66700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.57600   | 1.63500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.57400   | 2.63300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.57400   | 3.63300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.10900   | 0.14400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.74400   | 0.80200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.02400   | 3.08300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.02400   | 4.08300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.15100   | 0.19200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.88500   | 0.94300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.87500   | 1.93400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.87400   | 2.93300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.87400   | 3.93300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00600   | 0.01000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.18700   | 0.23600                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 0.98100   | 1.04000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 1.97500   | 2.03400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 2.97400   | 3.03300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 3.97400   | 4.03300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00700   | 0.01200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.26600   | 0.32300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.12800   | 1.18800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.12400   | 2.18400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.12400   | 3.18300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.12400   | 4.18300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.08800   | 0.11900                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.65300   | 0.71100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.62500   | 1.68500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.62400   | 2.68300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.62400   | 3.68300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.09800   | 0.13100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.69800   | 0.75600                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.67500   | 1.73500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.67400   | 2.73300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.67400   | 3.73300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.12200   | 0.15800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.79000   | 0.84900                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.77500   | 1.83400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.77400   | 2.83300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.77400   | 3.83300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00400   | 0.00800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.13500   | 0.17400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.83700   | 0.89600                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.82500   | 1.88400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.82400   | 2.88300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.31100   | 0.29100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.18000   | 2.12500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.17600   | 4.11700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.17600   | 6.11700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.17600   | 8.11700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.34800   | 0.32500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.23000   | 2.17400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.22600   | 4.16700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.22600   | 6.16700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.22600   | 8.16700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.42400   | 0.39800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.32900   | 2.27300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.32600   | 4.26700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.32600   | 6.26700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.32600   | 8.26700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.46400   | 0.43600                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.37900   | 2.32200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.37600   | 4.31700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.37600   | 6.31700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.37600   | 8.31700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.14200   | 0.14000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.88300   | 1.82900                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.87600   | 3.81800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.87600   | 5.81700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.87600   | 7.81700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.21300   | 0.20300                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 2.03200   | 1.97700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 4.02600   | 3.96700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 6.02600   | 5.96700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 8.02600   | 7.96700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.27700   | 0.25900                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.13100   | 2.07500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.12600   | 4.06700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.12600   | 6.06700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.12600   | 8.06700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.38500   | 0.36100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.28000   | 2.22400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.27600   | 4.21700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.27600   | 6.21700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.27600   | 8.21700                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.03500   | 0.03400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.50500   | 0.47500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.42900   | 2.37200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.42600   | 4.36700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.42600   | 6.36700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.42600   | 8.36700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.54800   | 0.51500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.47900   | 2.42200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.47600   | 4.41700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.47600   | 6.41700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.47600   | 8.41700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.04100   | 0.04100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.18300   | 0.18000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.98200   | 1.92700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.97600   | 3.91700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.97600   | 5.91700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.97600   | 7.91700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.24400   | 0.22800                         | 0             |



| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 14 June 2010      | 8.85   | P            | Foreign Exchange Future | 2.08100   | 2.02600                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 10.85  | P            | Foreign Exchange Future | 4.07600   | 4.01700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 12.85  | P            | Foreign Exchange Future | 6.07600   | 6.01700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 14.85  | P            | Foreign Exchange Future | 8.07600   | 8.01700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 6.70   | P            | Foreign Exchange Future | 0.16200   | 0.15900                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 5.50   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 6.50   | P            | Foreign Exchange Future | 0.09200   | 0.09200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 8.50   | P            | Foreign Exchange Future | 1.73400   | 1.68100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 10.50  | P            | Foreign Exchange Future | 3.72600   | 3.66800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 12.50  | P            | Foreign Exchange Future | 5.72600   | 5.66700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 14.50  | P            | Foreign Exchange Future | 7.72600   | 7.66700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 5.55   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 6.55   | P            | Foreign Exchange Future | 0.10700   | 0.10600                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 8.55   | P            | Foreign Exchange Future | 1.78400   | 1.73000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 10.55  | P            | Foreign Exchange Future | 3.77600   | 3.71800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 12.55  | P            | Foreign Exchange Future | 5.77600   | 5.71700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 14.55  | P            | Foreign Exchange Future | 7.77600   | 7.71700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.12300   | 0.12200                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 1.83300   | 1.77900                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 3.82600   | 3.76800                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.82600   | 5.76700                         | 0             |
| 04/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.82600   | 7.76700                         | 0             |
| 04/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.81850   | 6.87750                         | 4,490         |
| 04/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.26200   | 0.29900                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 04/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.35000   | 0.32800                         | 0             |
| 04/03/2010 | CAD/ R On 14 June 2010        |        |              | Foreign Exchange Future | 7.25100   | 7.28460                         | 1,370         |
| 04/03/2010 | CAD/ R On 14 June 2010        | 7.30   | C            | Foreign Exchange Future | 0.18700   | 0.20300                         | 0             |
| 04/03/2010 | CAD/ R On 14 June 2010        | 7.35   | C            | Foreign Exchange Future | 0.16800   | 0.18300                         | 0             |
| 04/03/2010 | CAD/ R On 14 June 2010        | 7.25   | C            | Foreign Exchange Future | 0.20800   | 0.22900                         | 0             |
| 04/03/2010 | CAD/ R On 14 June 2010        | 7.25   | P            | Foreign Exchange Future | 0.20700   | 0.19400                         | 0             |
| 04/03/2010 | CAD/ R On 14 June 2010        | 7.35   | P            | Foreign Exchange Future | 0.26700   | 0.24800                         | 0             |
| 04/03/2010 | CAD/ R On 14 June 2010        | 7.30   | P            | Foreign Exchange Future | 0.23600   | 0.21800                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       |        |              | Foreign Exchange Future | 7.46700   | 7.46080                         | 230,378       |
| 05/03/2010 | \$ / R On 15 March 2010       | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 8.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 7.25   | C            | Foreign Exchange Future | 0.22900   | 0.22600                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 6.25   | C            | Foreign Exchange Future | 1.21700   | 1.21100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 5.25   | C            | Foreign Exchange Future | 2.21700   | 2.21100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 4.25   | C            | Foreign Exchange Future | 3.21700   | 3.21100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 7.00   | C            | Foreign Exchange Future | 0.46800   | 0.46200                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 6.00   | C            | Foreign Exchange Future | 1.46700   | 1.46100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 5.00   | C            | Foreign Exchange Future | 2.46700   | 2.46100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 4.00   | C            | Foreign Exchange Future | 3.46700   | 3.46100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 4.05   | C            | Foreign Exchange Future | 3.41700   | 3.41100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 7.15   | C            | Foreign Exchange Future | 0.32200   | 0.31700                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 6.15   | C            | Foreign Exchange Future | 1.31700   | 1.31100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 4.15   | C            | Foreign Exchange Future | 3.31700   | 3.31100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010       | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.81700   | 1.81100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.81700   | 2.81100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 1.16700   | 1.16100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.30   | C            | Foreign Exchange Future | 2.16700   | 2.16100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.30   | C            | Foreign Exchange Future | 3.16700   | 3.16100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 3.36700   | 3.36100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 0.27500   | 0.27100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 1.26700   | 1.26100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.20   | C            | Foreign Exchange Future | 2.26700   | 2.26100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.20   | C            | Foreign Exchange Future | 3.26700   | 3.26100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 0.14600   | 0.14500                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 1.11700   | 1.11100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.35   | C            | Foreign Exchange Future | 2.11700   | 2.11100                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 4.35   | C            | Foreign Exchange Future | 3.11700   | 3.11100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.86700   | 0.86100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.86700   | 1.86100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.86700   | 2.86100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 0.08000   | 0.08000                         | 100           |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 1.01700   | 1.01100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 2.01700   | 2.01100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 3.01700   | 3.01100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 0.11100   | 0.11000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 2.06700   | 2.06100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 3.06700   | 3.06100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.96700   | 0.96100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.96700   | 1.96100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.96700   | 2.96100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.91700   | 0.91100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.91700   | 1.91100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.91700   | 2.91100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 747           |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.76700   | 0.76100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.76700   | 1.76100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.76700   | 2.76100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 4,010         |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.71700   | 0.71100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.71700   | 1.71100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.71700   | 2.71100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.41900   | 0.41300                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 1.41700   | 1.41100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 2.41700   | 2.41100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 4,000         |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.61700   | 0.61100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 1.61700   | 1.61100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 2.61700   | 2.61100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.56700   | 0.56100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 1.56700   | 1.56100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.51700   | 0.51200                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 1.51700   | 1.51100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 2.51700   | 2.51100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.37000   | 0.36500                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 1.36700   | 1.36100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 2.36700   | 2.36100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 0.18600   | 0.18400                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 1.06700   | 1.06100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 2.56700   | 2.56100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 4.06700   | 4.06100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.81700   | 0.81100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 2.31700   | 2.31100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.81700   | 3.81100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 0.05800   | 0.05900                         | 8,029         |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 0.04200   | 0.04300                         | 15,890        |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 0.03000   | 0.03100                         | 228           |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 0.02100   | 0.02300                         | 279           |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 5,000         |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 5,000         |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 40            |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 279           |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 15,890        |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.44  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.86700   | 3.86100                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.91700   | 3.91100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.76700   | 3.76100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.66700   | 0.66100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.66700   | 1.66100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.66700   | 2.66100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.66700   | 3.66100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 3.61700   | 3.61100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 3.56700   | 3.56100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 4.01700   | 4.01100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.96700   | 3.96100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.71700   | 3.71100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 3.51700   | 3.51100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 8.48300   | 8.48900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 6.28300   | 6.28900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 8.28300   | 8.28900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 8.03300   | 8.03900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 7.98300   | 7.98900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 8.43300   | 8.43900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 6.38300   | 6.38900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 8.38300   | 8.38900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 12,000        |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.34000   | 0.34700                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 8.33300   | 8.33900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 8.23300   | 8.23900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 8.08300   | 8.08900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 8.13300   | 8.13900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 3.53300   | 3.53900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.44  | P            | Foreign Exchange Future | 3.97300   | 3.97900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 2.38300   | 2.38900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 4.83300   | 4.83900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 2.28300   | 2.28900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 2.48300   | 2.48900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 2.58300   | 2.58900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 2.68300   | 2.68900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 2.78300   | 2.78900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 2.88300   | 2.88900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 2.98300   | 2.98900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.08300   | 5.08900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 2.03300   | 2.03900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 3.63300   | 3.63900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 3.73300   | 3.73900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 3.83300   | 3.83900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 3.93300   | 3.93900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 4.03300   | 4.03900                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 4.13300   | 4.13900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 6.23300   | 6.23900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 1.88300   | 1.88900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 3.38300   | 3.38900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 3.48300   | 3.48900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 3.58300   | 3.58900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 3.68300   | 3.68900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 3.78300   | 3.78900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 3.88300   | 3.88900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 3.98300   | 3.98900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 6.08300   | 6.08900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 1.78300   | 1.78900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.28300   | 3.28900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 5.98300   | 5.98900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 1.73300   | 1.73900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.23300   | 3.23900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 3.33300   | 3.33900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 3.43300   | 3.43900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 5.93300   | 5.93900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 1.63300   | 1.63900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.13300   | 3.13900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 5.83300   | 5.83900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 4.08300   | 4.08900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 4.18300   | 4.18900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 4.28300   | 4.28900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 4.38300   | 4.38900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 6.48300   | 6.48900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 2.23300   | 2.23900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 4.23300   | 4.23900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 4.33300   | 4.33900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 6.43300   | 6.43900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 4.48300   | 4.48900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 4.58300   | 4.58900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 6.68300   | 6.68900                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 2.33300   | 2.33900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 4.43300   | 4.43900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 6.53300   | 6.53900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 2.13300   | 2.13900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 6.33300   | 6.33900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 1.93300   | 1.93900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 1.83300   | 1.83900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 6.03300   | 6.03900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 1.33300   | 1.33900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.03300   | 3.03900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 5.73300   | 5.73900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 1.48300   | 1.48900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.18300   | 3.18900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 5.88300   | 5.88900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 6.13300   | 6.13900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 1.38300   | 1.38900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.08300   | 3.08900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 5.78300   | 5.78900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 1.53300   | 1.53900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 6.18300   | 6.18900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.28300   | 1.28900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 5.68300   | 5.68900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.13300   | 1.13900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 2.83300   | 2.83900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 2.93300   | 2.93900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 5.53300   | 5.53900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.08300   | 1.08900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 5.48300   | 5.48900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.98300   | 0.98900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 5.38300   | 5.38900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.03300   | 1.03900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 2.73300   | 2.73900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 5.43300   | 5.43900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.63400   | 0.64000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 2.43300   | 2.43900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 2.53300   | 2.53900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 2.63300   | 2.63900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.03300   | 5.03900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.68400   | 0.69000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.53500   | 0.54100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 4.93300   | 4.93900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.48500   | 0.49200                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 2.18300   | 2.18900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 4.88300   | 4.88900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.83300   | 0.83900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.23300   | 5.23900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.58400   | 0.59100                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 4.98300   | 4.98900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.43600   | 0.44300                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.20400   | 0.21200                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 1.98300   | 1.98900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 2.08300   | 2.08900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.16300   | 0.17000                         | 220           |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.12500   | 0.13200                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 4.78300   | 4.78900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 1.68300   | 1.68900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.09100   | 0.09800                         | 200           |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.18300   | 5.18900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 8.18300   | 8.18900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 7.93300   | 7.93900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.01900   | 0.02300                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 4.53300   | 4.53900                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 4.63300   | 4.63900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 5.63300   | 5.63900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 500           |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 670           |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 1.43300   | 1.43900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.38800   | 0.39500                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 1.58300   | 1.58900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.29300   | 0.30000                         | 100           |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.24800   | 0.25500                         | 562           |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.23300   | 1.23900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 4.73300   | 4.73900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 5.58300   | 5.58900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.04400   | 0.04900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.93300   | 0.93900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.06300   | 0.06900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.88300   | 0.88900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00800   | 0.01000                         | 5,110         |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.73300   | 0.74000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.13300   | 5.13900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 6.63300   | 6.63900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 8.63300   | 8.63900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 6.73300   | 6.73900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 8.73300   | 8.73900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 6.83300   | 6.83900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 8.83300   | 8.83900                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 6.93300   | 6.93900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 8.93300   | 8.93900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 6.88300   | 6.88900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 8.88300   | 8.88900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.08300   | 7.08900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 9.08300   | 9.08900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.13300   | 7.13900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 9.13300   | 9.13900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.18300   | 1.18900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.18300   | 7.18900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 9.18300   | 9.18900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 6.98300   | 6.98900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 8.98300   | 8.98900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 4.68300   | 4.68900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 8.68300   | 8.68900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 6.58300   | 6.58900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 8.58300   | 8.58900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 9,671         |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 8.53300   | 8.53900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.78300   | 0.78900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 6.78300   | 6.78900                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 8.78300   | 8.78900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.03300   | 7.03900                         | 0             |
| 05/03/2010 | \$ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 9.03300   | 9.03900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 7.59570   | 7.59030                         | 55,963        |
| 05/03/2010 | \$ / R On 14 June 2010  | 8.40   | C            | Foreign Exchange Future | 0.07900   | 0.08000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 4.15   | C            | Foreign Exchange Future | 3.44600   | 3.44000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 4.20   | C            | Foreign Exchange Future | 3.39600   | 3.39000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 10.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 10.75  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 5.75   | C            | Foreign Exchange Future | 1.84700   | 1.84200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 4.75   | C            | Foreign Exchange Future | 2.84600   | 2.84000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 7.45   | C            | Foreign Exchange Future | 0.34000   | 0.34000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 6.45   | C            | Foreign Exchange Future | 1.15300   | 1.14800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 5.45   | C            | Foreign Exchange Future | 2.14600   | 2.14100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 4.45   | C            | Foreign Exchange Future | 3.14600   | 3.14000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010  | 6.35   | C            | Foreign Exchange Future | 1.25100   | 1.24600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.24600   | 2.24100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.24600   | 3.24000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.46300   | 0.46200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.35000   | 1.34500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.34600   | 3.34000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.09100   | 0.09200                         | 140           |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.43000   | 0.42900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.30100   | 1.29600                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.29600   | 2.29100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.29600   | 3.29000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.07300   | 0.07500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.04900   | 0.05000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.05200   | 0.05400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.91200   | 0.90800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.89700   | 1.89200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.89600   | 2.89000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.06800   | 0.07000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.31400   | 0.31400                         | 100           |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.09600   | 2.09100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.09600   | 3.09000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.06400   | 0.06500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.28800   | 0.28900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 1.05400   | 1.05000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 2.04700   | 2.04100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 3.04600   | 3.04000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.05900   | 0.06100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 1.00600   | 1.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.99700   | 1.99200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.99600   | 2.99000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.05600   | 0.05700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.95800   | 0.95400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.94700   | 1.94200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.94600   | 2.94000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.36900   | 0.36900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.94600   | 3.94000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.49600   | 3.49000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.60900   | 0.60700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.54800   | 1.54400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.54600   | 2.54100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.54600   | 3.54000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.99600   | 3.99000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.79600   | 3.79000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.64600   | 3.64000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.74600   | 3.74000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.69600   | 3.69000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.59600   | 3.59000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.04600   | 0.04700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.19400   | 0.19500                         | 21,795        |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.82100   | 0.81700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.79700   | 1.79200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.79600   | 2.79000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.17900   | 0.18100                         | 450           |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.77600   | 0.77300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.74800   | 1.74200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.74600   | 2.74000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.04000   | 0.04200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.16600   | 0.16700                         | 55            |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.73300   | 0.73000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.69800   | 1.69300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.69600   | 2.69000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.53300   | 0.53200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.44900   | 1.44400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.44600   | 2.44100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.03200   | 0.03300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.12200   | 0.12400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.57100   | 0.56900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.49900   | 1.49400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.49600   | 2.49100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.15400   | 0.15500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.69100   | 0.68800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.64800   | 1.64300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.64600   | 2.64000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.03800   | 0.03900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.04300   | 0.04400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.03600   | 0.03700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.64900   | 0.64700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.59800   | 1.59300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.02800   | 0.03000                         | 21,795        |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.49700   | 0.49600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.40000   | 1.39500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.39600   | 2.39100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.02700   | 0.02800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.03400   | 0.03500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.39900   | 0.39800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.10300   | 1.09900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.59600   | 2.59000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.09600   | 4.09000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.09800   | 0.09900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.86600   | 0.86200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.34600   | 2.34100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.84600   | 3.84000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.02500   | 0.02700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.26500   | 0.26500                         | 390           |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.03000   | 0.03100                         | 21,978        |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.24500   | 0.24600                         | 100           |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.02100   | 0.02200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.22600   | 0.22800                         | 10,600        |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.21000   | 0.21100                         | 33            |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.11300   | 0.11500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.08400   | 0.08600                         | 1,900         |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.10500   | 0.10700                         | 135           |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.13200   | 0.13300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.02300   | 0.02400                         | 26,596        |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.14200   | 0.14400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.89600   | 3.89000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.20400   | 6.21000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.20400   | 8.21000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.15400   | 4.16000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.15400   | 6.16000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.10400   | 8.11000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.41300   | 2.42000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.54600   | 0.55400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.12000   | 2.12700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.21700   | 2.22400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.31500   | 2.32200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.51200   | 2.51800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.61100   | 2.61700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.71000   | 2.71600                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.80400   | 4.81000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.82700   | 1.83400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.55400   | 4.56000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.58600   | 0.59300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.16800   | 2.17500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.26600   | 2.27300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.36400   | 2.37100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.46300   | 2.46900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.56100   | 2.56800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.66000   | 2.66600                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.75900   | 2.76500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.85400   | 4.86000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.70900   | 0.71700                         | 6             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.80900   | 2.81500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.90800   | 2.91400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 5.00400   | 5.01000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.83800   | 0.84600                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.85800   | 2.86400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 2.95800   | 2.96400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.05700   | 3.06300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.15400   | 5.16000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.66700   | 0.67500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 4.95400   | 4.96000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.36400   | 0.37100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.87600   | 1.88300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 1.97400   | 1.98100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 2.07100   | 2.07800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.33000   | 0.33800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.92500   | 1.93200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 2.02300   | 2.03000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.60400   | 4.61000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.29900   | 0.30600                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.77800   | 1.78500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.58400   | 1.59100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.30400   | 4.31000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.65400   | 4.66000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.26900   | 0.27500                         | 130           |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.72900   | 1.73700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.75200   | 0.75900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.65500   | 3.66100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.65400   | 6.66000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.15400   | 8.16000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.40600   | 3.41200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.90400   | 4.91000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.40400   | 6.41000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.90400   | 7.91000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.15300   | 0.15800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.48800   | 1.49500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.68100   | 1.68800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.25400   | 4.26000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.10100   | 0.10600                         | 10,000        |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.63200   | 1.64000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.60500   | 3.61100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.60400   | 5.61000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.05300   | 0.05700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.44000   | 1.44700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.40400   | 4.41000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.40400   | 5.41000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.29700   | 1.30400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.39200   | 1.39900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.75500   | 3.76100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.75400   | 4.76000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.75400   | 5.76000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.04500   | 0.04800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.50800   | 0.51500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.85500   | 3.86100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.85400   | 5.86000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.07500   | 0.07900                         | 200           |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.62600   | 0.63400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.53600   | 1.54300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.00700   | 3.01300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 4.00500   | 4.01100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 6.00400   | 6.01000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.08700   | 0.09200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 4.05500   | 4.06100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.05400   | 5.06000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 6.05400   | 6.06000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.10700   | 3.11300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.10400   | 4.11100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.10400   | 5.11000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.10400   | 6.11000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.90500   | 3.91100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.90400   | 5.91000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.03700   | 0.04000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.47000   | 0.47700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.34400   | 1.35200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.80500   | 3.81100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.80400   | 5.81000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.03000   | 0.03300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.43300   | 0.44100                         | 430           |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.02500   | 0.02700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.39800   | 0.40500                         | 200           |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.25000   | 1.25700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.45400   | 8.46000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.40400   | 8.41000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.30400   | 6.31000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.30400   | 8.31000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.90400   | 9.91000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.25400   | 6.26000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.25400   | 8.26000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.35400   | 4.36000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.35400   | 6.36000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.35400   | 8.36000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.20400   | 4.21000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 8.05400   | 8.06000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 8.00400   | 8.01000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.06300   | 0.06700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.45400   | 6.46000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.50400   | 6.51000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.50400   | 8.51000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.17300   | 0.17900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.70500   | 3.71100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.70400   | 4.71000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.70400   | 5.71000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.11000   | 1.11700                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.55500   | 3.56100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.55400   | 5.56000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.06300   | 1.07100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.50500   | 3.51100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.50400   | 4.51000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.50400   | 5.51000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.24200   | 0.24900                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.01800   | 1.02500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.45500   | 3.46200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.45400   | 4.46000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.45400   | 5.46000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.21800   | 0.22400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.97200   | 0.98000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.15600   | 1.16400                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.90400   | 6.91000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 3.95500   | 3.96100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 6.95400   | 6.96000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 7.00400   | 7.01000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.20300   | 1.21000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.92700   | 0.93500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.13400   | 0.13900                         | 10,000        |
| 05/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.79500   | 0.80200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.20400   | 5.21000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.70400   | 6.71000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.11700   | 0.12200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.65400   | 8.66000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.75400   | 6.76000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.75400   | 8.76000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.19400   | 0.20000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.85400   | 6.86000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 8.85400   | 8.86000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 8.95400   | 8.96000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 8.90400   | 8.91000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 7.10400   | 7.11000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 9.10400   | 9.11000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.15600   | 3.16300                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.15400   | 7.16000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 9.15400   | 9.16000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.20600   | 3.21200                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.20400   | 7.21000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 9.20400   | 9.21000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 9.00400   | 9.01000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 8.70400   | 8.71000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 6.60400   | 6.61000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 8.60400   | 8.61000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.55400   | 6.56000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.55400   | 8.56000                         | 0             |
| 05/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.88300   | 0.89000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.72440   | 7.72060                         | 7,202         |
| 05/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.06700   | 0.06800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.94400   | 0.94600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.88200   | 1.88000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.87600   | 2.87200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.87500   | 3.87100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.06900   | 0.07100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.36600   | 0.37000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.98500   | 0.98600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.93200   | 1.92900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.92600   | 2.92200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.92500   | 3.92100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.34800   | 0.35200                         | 509           |
| 05/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.06400   | 0.06500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.33100   | 0.33500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.90400   | 0.90600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.83300   | 1.83100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.82600   | 2.82200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.82500   | 3.82100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.06200   | 0.06300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.31500   | 0.32000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.86400   | 0.86700                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.78400   | 1.78200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.77600   | 2.77200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.77500   | 3.77100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.05700   | 0.05800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.28600   | 0.29000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.78900   | 0.79200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.68700   | 1.68400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.67600   | 2.67300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.67500   | 3.67100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.05500   | 0.05600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.27300   | 0.27600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.75300   | 0.75600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.63800   | 1.63600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.62600   | 2.62300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.62500   | 3.62100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.05300   | 0.05400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.26000   | 0.26400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.71800   | 0.72100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.58900   | 1.58800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.57700   | 2.57300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.57500   | 3.57100                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.04700   | 0.04900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.61900   | 0.62300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.44500   | 1.44400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.42700   | 2.42400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.42500   | 3.42100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.04900   | 0.05000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.23600   | 0.24000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.65100   | 0.65500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.49300   | 1.49100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.47700   | 2.47400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.47500   | 3.47100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.04400   | 0.04500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.20600   | 0.20900                         | 585           |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.55900   | 0.56300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.34900   | 1.34900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.32800   | 2.32500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.32500   | 3.32100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.22500   | 0.22900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.07500   | 0.07600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.40400   | 0.40900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.06900   | 1.07000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 2.03000   | 2.02700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 3.02500   | 3.02200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 4.02400   | 4.02100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.07200   | 0.07300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.38500   | 0.38900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 1.02700   | 1.02800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 1.98100   | 1.97800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 2.97500   | 2.97200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 3.97500   | 3.97100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.05900   | 0.06100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.30000   | 0.30400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.82600   | 0.82900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.73500   | 1.73300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.72600   | 2.72300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.72500   | 3.72100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.05100   | 0.05200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.24800   | 0.25100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.68400   | 0.68700                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.54100   | 1.53900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.52700   | 2.52300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.52500   | 3.52100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.04600   | 0.04700                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.21500   | 0.21900                         | 3,000         |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.58800   | 0.59200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.39700   | 1.39600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.37800   | 2.37400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.37500   | 3.37100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.09800   | 0.10000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.11000   | 0.11200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.18000   | 0.18300                         | 500           |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.15800   | 0.16000                         | 3,000         |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.11400   | 0.11600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.12300   | 0.12500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.39900   | 1.40400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.49000   | 1.49500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.13400   | 1.13900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.53600   | 1.54100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 1.00600   | 1.01200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.67400   | 1.67900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.02300   | 0.02500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.21400   | 0.22100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.84100   | 0.84800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.67200   | 2.67600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.63500   | 4.63800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.62700   | 6.63000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.62600   | 8.62900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.16000   | 0.16600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.72400   | 0.73000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.52700   | 2.53100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.48700   | 4.49000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.47700   | 6.48000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.47600   | 8.47900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.10200   | 0.10800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.57600   | 0.58300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.33500   | 2.34000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.29000   | 4.29400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.27700   | 6.28000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.27600   | 8.27900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.05300   | 0.05700                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.41100   | 0.41800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.09800   | 2.10200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 4.04500   | 4.04900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 6.02700   | 6.03000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 8.02600   | 8.02900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.04500   | 0.04900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.38000   | 0.38800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.05100   | 2.05500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 3.99600   | 4.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 5.97700   | 5.98000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 7.97600   | 7.98000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.80100   | 0.80800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02500   | 0.02800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.23500   | 0.24200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.88200   | 0.88800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.72000   | 2.72400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.68400   | 4.68800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.67700   | 6.68000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.67600   | 8.67900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.17700   | 0.18400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.76200   | 0.76900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.57500   | 2.57900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.53600   | 4.54000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.52700   | 6.53000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.52600   | 8.52900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.02100   | 0.02300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.19500   | 0.20200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.62300   | 2.62800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.58500   | 4.58900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.57700   | 6.58000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.57600   | 8.57900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.14400   | 0.15000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.68600   | 0.69300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.47900   | 2.48300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.43700   | 4.44100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.42700   | 6.43000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.42600   | 8.42900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.12900   | 0.13500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.64900   | 0.65500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.43100   | 2.43500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.38800   | 4.39200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.37700   | 6.38000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.37600   | 8.37900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.11500   | 0.12100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.61200   | 0.61900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.38300   | 2.38700                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.33900   | 4.34300                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.32700   | 6.33000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.32600   | 8.32900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.09000   | 0.09600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.54100   | 0.54900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.28800   | 2.29200                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.24100   | 4.24400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.22700   | 6.23000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.22600   | 8.22900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.08000   | 0.08500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.50700   | 0.51400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.24000   | 2.24400                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.19200   | 4.19500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.17700   | 6.18000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.17600   | 8.17900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.47400   | 0.48100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.06100   | 0.06500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.44200   | 0.44900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.14500   | 2.15000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.09400   | 4.09800                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.07700   | 6.08000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.07600   | 8.07900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.07000   | 0.07500                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.19300   | 2.19700                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.14300   | 4.14600                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.12700   | 6.13000                         | 0             |
| 05/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.12600   | 8.12900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.85270   | 7.85010                         | 673           |
| 05/03/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.04900   | 0.05000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.12700   | 0.12800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.46300   | 0.46600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 1.02300   | 1.02500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 1.91900   | 1.91800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 2.90700   | 2.90500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 3.90400   | 3.90100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.29700   | 0.30000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 16.00  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 14.00  | C            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 12.00  | C            | Foreign Exchange Future | 0.04800   | 0.04800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 10.00  | C            | Foreign Exchange Future | 0.12400   | 0.12500                         | 300           |
| 05/03/2010 | \$ / R On 13 December 2010  | 7.00   | C            | Foreign Exchange Future | 0.98600   | 0.98900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 6.00   | C            | Foreign Exchange Future | 1.87100   | 1.87000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 5.00   | C            | Foreign Exchange Future | 2.85700   | 2.85500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010  | 4.00   | C            | Foreign Exchange Future | 3.85400   | 3.85100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00200   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.04600   | 0.04700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.12000   | 0.12100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.42900   | 0.43200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.95000   | 0.95300                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.82300   | 1.82200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.80700   | 2.80500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.80400   | 3.80100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00200   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.04500   | 0.04600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.11700   | 0.11800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.41300   | 0.41600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.91500   | 0.91800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.77500   | 1.77500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.75800   | 2.75600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.75400   | 3.75100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.44600   | 0.44900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00200   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.04400   | 0.04500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.11300   | 0.11400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.39800   | 0.40100                         | 4,400         |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.88100   | 0.88400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.72800   | 1.72700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.70800   | 2.70600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.70400   | 3.70100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.04300   | 0.04400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.11000   | 0.11100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.38300   | 0.38600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.84800   | 0.85100                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.68100   | 1.68000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.65800   | 2.65600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.65400   | 3.65200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.04200   | 0.04300                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.10700   | 0.10800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.36900   | 0.37200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.81500   | 0.81900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.63400   | 1.63400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.60900   | 2.60700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.60400   | 3.60200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.03800   | 0.03900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.09600   | 0.09700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.31900   | 0.32200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.69600   | 0.69900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.44900   | 1.45000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.41100   | 2.40900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.40500   | 3.40200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.03900   | 0.04000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.09900   | 0.10000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.33100   | 0.33400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.72400   | 0.72800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.49500   | 1.49500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.46000   | 2.45800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.45500   | 3.45200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.28700   | 0.29000                         | 117           |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.03700   | 0.03800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.09400   | 0.09500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.30800   | 0.31100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.66800   | 0.67200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.40400   | 1.40500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.36100   | 2.35900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.35500   | 3.35300                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.35600   | 0.35900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.02100   | 0.02200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.05100   | 0.05200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.13500   | 0.13600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.50000   | 0.50300                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.09900   | 1.10100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 2.01600   | 2.01400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 3.00600   | 3.00400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 4.00300   | 4.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.05000   | 0.05100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.13100   | 0.13200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.48100   | 0.48500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.06000   | 1.06300                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.96700   | 1.96600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.15800   | 0.16000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.20600   | 0.20800                         | 330           |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.16300   | 0.16400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.19400   | 0.19600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.54100   | 1.54100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.51000   | 2.50800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.50400   | 3.50200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00700   | 0.01100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.02900   | 0.03000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.07200   | 0.07200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.21300   | 0.21500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.80300   | 4.80000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.95700   | 2.95400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.95300   | 3.95100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.04100   | 0.04200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.10400   | 0.10500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.78400   | 0.78700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.58700   | 1.58700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.55900   | 2.55700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.55400   | 3.55200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.04000   | 0.04100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.10200   | 0.10200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.34300   | 0.34600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.75400   | 0.75700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.25100   | 0.25700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.84000   | 0.84600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.59900   | 2.60200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.53700   | 4.54100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.51000   | 6.51600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.49900   | 8.50500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.03400   | 0.03700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.23100   | 0.23700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.55100   | 2.55500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.48800   | 4.49200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.46100   | 6.46700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.44900   | 8.45500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.45300   | 1.45800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.41000   | 1.41500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.26900   | 3.27200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.22600   | 5.23000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.20400   | 7.21100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.03800   | 0.04100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.54100   | 1.54600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.81000   | 1.81400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.85500   | 1.86000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.10700   | 0.11300                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.52800   | 0.53500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.17800   | 2.18200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.09700   | 4.10100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.06700   | 6.07100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.05000   | 8.05600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.09600   | 0.10100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.49700   | 0.50300                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.13200   | 2.13600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 4.04800   | 4.05200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 6.01800   | 6.02200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 8.00000   | 8.00700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.80300   | 0.80900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.05100   | 0.05500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.31500   | 0.32200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.95500   | 0.96100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.74100   | 2.74500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.68400   | 4.68800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.65900   | 6.66500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.64900   | 8.65400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 1.03400   | 1.04000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.04200   | 0.04500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.27100   | 0.27800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.87800   | 0.88400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.64600   | 2.65000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.58600   | 4.59000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.56000   | 6.56600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.54900   | 8.55500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.04600   | 0.05000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.29300   | 0.29900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.91600   | 0.92200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.69300   | 2.69700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.63500   | 4.63900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.60900   | 6.61500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.59900   | 8.60500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.03100   | 0.03400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.21200   | 0.21900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.76600   | 0.77200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.50400   | 2.50800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.43900   | 4.44300                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.41200   | 6.41700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.39900   | 8.40500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.02800   | 0.03000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.19500   | 0.20100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.73000   | 0.73600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.45700   | 2.46100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.39000   | 4.39400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.36300   | 6.36800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.34900   | 8.35500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.02500   | 0.02700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.17800   | 0.18400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.69500   | 0.70100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.41000   | 2.41400                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.34100   | 4.34500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.31300   | 6.31800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.29900   | 8.30600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.59300   | 0.59900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.02200   | 0.02500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.16200   | 0.16800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.66000   | 0.66600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.36400   | 2.36800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.29200   | 4.29600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.26400   | 6.26900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.24900   | 8.25600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.14700   | 0.15300                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.62600   | 0.63200                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.31700   | 2.32100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.24300   | 4.24700                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.21500   | 6.22000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.19900   | 8.20600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.13300   | 0.13900                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.27100   | 2.27500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.19500   | 4.19800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.16600   | 6.17000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.15000   | 8.15600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.99400   | 1.00000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.12000   | 0.12500                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.56000   | 0.56600                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.22400   | 2.22800                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.14600   | 4.15000                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.11700   | 6.12100                         | 0             |
| 05/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.10000   | 8.10600                         | 0             |
| 05/03/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 7.98050   | 7.97780                         | 0             |
| 05/03/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.57000   | 0.57000                         | 0             |
| 05/03/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.54800   | 0.54700                         | 0             |
| 05/03/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.59400   | 0.59300                         | 0             |
| 05/03/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.56400   | 0.56500                         | 0             |
| 05/03/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.61800   | 0.61900                         | 0             |
| 05/03/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.59000   | 0.59200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010     |        |              | Foreign Exchange Future | 11.22180  | 11.26940                        | 17,919        |
| 05/03/2010 | £ / R On 15 March 2010     | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010     | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010     | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010     | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010     | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010     | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010     | 12.00  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.25400   | 0.29700                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 1.22200   | 1.27000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.14000   | 0.17700                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 1.07200   | 1.12000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.17500   | 0.21500                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 1.12200   | 1.17000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 2.07200   | 2.11900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.05600   | 0.07100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.87300   | 0.92100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 1.87200   | 1.91900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.10800   | 0.14100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 1.02200   | 1.07000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 2.02200   | 2.06900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.08700   | 0.11000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.97300   | 1.02000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 1.97200   | 2.01900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.04500   | 0.05700                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.82300   | 0.87100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 1.82200   | 1.86900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 2.47200   | 2.51900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 2.82200   | 2.86900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 2.62200   | 2.66900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 2.72200   | 2.76900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 2.67200   | 2.71900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 2.42200   | 2.46900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 2.32200   | 2.36900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 2.37200   | 2.41900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 2.27200   | 2.31900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 2.12200   | 2.16900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 2.17200   | 2.21900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 2.87200   | 2.91900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 3.27200   | 3.31900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 2.22200   | 2.26900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 3.22200   | 3.26900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 3.37200   | 3.41900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 3.17200   | 3.21900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 2.57200   | 2.61900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 3.07200   | 3.11900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 3.02200   | 3.06900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 2.77200   | 2.81900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 2.52200   | 2.56900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.21300   | 0.25500                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 1.17200   | 1.22000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.03600   | 0.04600                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.77400   | 0.82100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 1.77200   | 1.81900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.07000   | 0.08900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.92300   | 0.97000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 1.92200   | 1.96900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 05/03/2010 | £ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.34100   | 0.38700                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 1.32200   | 1.36900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.57700   | 0.62500                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 1.57200   | 1.61900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.48100   | 0.52800                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 1.47200   | 1.51900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.02300   | 0.03000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.67500   | 0.72300                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 1.67200   | 1.71900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.38700   | 0.43300                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 1.37200   | 1.41900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.29700   | 0.34100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 1.27200   | 1.32000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.43300   | 0.48000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 1.42200   | 1.46900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 05/03/2010 | £ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.52900   | 0.57600                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 1.52200   | 1.56900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.01800   | 0.02400                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.62600   | 0.67400                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 1.62200   | 1.66900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.02800   | 0.03700                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.72400   | 0.77200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 1.72200   | 1.76900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.60  | P            | Foreign Exchange Future | 9.37800   | 9.33100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 2.27800   | 2.23100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 0.30600   | 0.26800                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 1.27900   | 1.23200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 3.27800   | 3.23100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 4.27800   | 4.23100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 5.27800   | 5.23100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 6.27800   | 6.23100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 0.39600   | 0.35500                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 1.37900   | 1.33200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 2.37800   | 2.33100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 3.37800   | 3.33100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 4.37800   | 4.33100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 5.37800   | 5.33100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 6.37800   | 6.33100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 0.49000   | 0.44600                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 1.47900   | 1.43200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 2.47800   | 2.43100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 3.47800   | 3.43100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 4.47800   | 4.43100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.70  | P            | Foreign Exchange Future | 5.47800   | 5.43100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 6.47800   | 6.43100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 0.58600   | 0.54100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 1.57800   | 1.53100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 2.57800   | 2.53100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 3.57800   | 3.53100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 4.57800   | 4.53100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.80  | P            | Foreign Exchange Future | 5.57800   | 5.53100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 6.57800   | 6.53100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.02500   | 0.02200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 0.73300   | 0.68700                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 1.72800   | 1.68100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 2.72800   | 2.68100                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 3.72800   | 3.68100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 4.72800   | 4.68100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.95  | P            | Foreign Exchange Future | 5.72800   | 5.68100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 6.72800   | 6.68100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 0.63500   | 0.58900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 1.62800   | 1.58100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 2.62800   | 2.58100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 3.62800   | 3.58100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 4.62800   | 4.58100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.85  | P            | Foreign Exchange Future | 5.62800   | 5.58100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 6.62800   | 6.58100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 0.35100   | 0.31100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 1.32900   | 1.28200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 2.32800   | 2.28100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 3.32800   | 3.28100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 4.32800   | 4.28100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 5.32800   | 5.28100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 6.32800   | 6.28100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 0.53800   | 0.49300                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 1.52800   | 1.48100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 2.52800   | 2.48100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 3.52800   | 3.48100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 4.52800   | 4.48100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.75  | P            | Foreign Exchange Future | 5.52800   | 5.48100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 6.52800   | 6.48100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 0.44300   | 0.40000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 1.42900   | 1.38200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 2.42800   | 2.38100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 3.42800   | 3.38100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 4.42800   | 4.38100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 5.42800   | 5.38100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 6.42800   | 6.38100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 0.68300   | 0.63800                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 1.67800   | 1.63100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 2.67800   | 2.63100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 3.67800   | 3.63100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 4.67800   | 4.63100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.90  | P            | Foreign Exchange Future | 5.67800   | 5.63100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 6.67800   | 6.63100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 2.82800   | 2.78100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 0.14800   | 0.12000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 1.07900   | 1.03300                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 2.07800   | 2.03100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 3.07800   | 3.03100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 4.07800   | 4.03100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 5.07800   | 5.03100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 6.07800   | 6.03100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 8.07800   | 8.03100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.30  | P            | Foreign Exchange Future | 10.07800  | 10.03100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 0.26400   | 0.22700                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 1.22900   | 1.18200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 2.22800   | 2.18100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 4.22800   | 4.18100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 6.22800   | 6.18100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 8.22800   | 8.18100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.45  | P            | Foreign Exchange Future | 10.22800  | 10.18100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 8.32800   | 8.28100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.55  | P            | Foreign Exchange Future | 10.32800  | 10.28100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 8.37800   | 8.33100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.60  | P            | Foreign Exchange Future | 10.37800  | 10.33100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 8.52800   | 8.48100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.75  | P            | Foreign Exchange Future | 10.52800  | 10.48100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 8.62800   | 8.58100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.85  | P            | Foreign Exchange Future | 10.62800  | 10.58100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 8.67800   | 8.63100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.90  | P            | Foreign Exchange Future | 10.67800  | 10.63100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 8.72800   | 8.68100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.95  | P            | Foreign Exchange Future | 10.72800  | 10.68100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.04100   | 0.03600                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 0.83100   | 0.78500                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 1.82800   | 1.78100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 5.17800   | 5.13100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.40  | P            | Foreign Exchange Future | 7.17800   | 7.13100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.40  | P            | Foreign Exchange Future | 9.17800   | 9.13100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.70  | P            | Foreign Exchange Future | 7.47800   | 7.43100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.70  | P            | Foreign Exchange Future | 9.47800   | 9.43100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 3.22800   | 3.18100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 5.22800   | 5.18100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.45  | P            | Foreign Exchange Future | 7.22800   | 7.18100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.45  | P            | Foreign Exchange Future | 9.22800   | 9.18100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 2.97800   | 2.93100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 4.97800   | 4.93100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.20  | P            | Foreign Exchange Future | 6.97800   | 6.93100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.20  | P            | Foreign Exchange Future | 8.97800   | 8.93100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.65  | P            | Foreign Exchange Future | 7.42800   | 7.38100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.65  | P            | Foreign Exchange Future | 9.42800   | 9.38100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 3.12800   | 3.08100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 5.12800   | 5.08100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.35  | P            | Foreign Exchange Future | 7.12800   | 7.08100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.35  | P            | Foreign Exchange Future | 9.12800   | 9.08100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 3.82800   | 3.78100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.05  | P            | Foreign Exchange Future | 5.82800   | 5.78100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.05  | P            | Foreign Exchange Future | 7.82800   | 7.78100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.05  | P            | Foreign Exchange Future | 9.82800   | 9.78100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 3.92800   | 3.88100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 5.92800   | 5.88100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 7.92800   | 7.88100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.15  | P            | Foreign Exchange Future | 9.92800   | 9.88100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 3.87800   | 3.83100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 5.87800   | 5.83100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 7.87800   | 7.83100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.10  | P            | Foreign Exchange Future | 9.87800   | 9.83100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.95  | P            | Foreign Exchange Future | 7.72800   | 7.68100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.95  | P            | Foreign Exchange Future | 9.72800   | 9.68100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.85  | P            | Foreign Exchange Future | 7.62800   | 7.58100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.85  | P            | Foreign Exchange Future | 9.62800   | 9.58100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.90  | P            | Foreign Exchange Future | 7.67800   | 7.63100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.90  | P            | Foreign Exchange Future | 9.67800   | 9.63100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.80  | P            | Foreign Exchange Future | 7.57800   | 7.53100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.80  | P            | Foreign Exchange Future | 9.57800   | 9.53100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.55  | P            | Foreign Exchange Future | 7.32800   | 7.28100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.55  | P            | Foreign Exchange Future | 9.32800   | 9.28100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.50  | P            | Foreign Exchange Future | 7.27800   | 7.23100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.50  | P            | Foreign Exchange Future | 9.27800   | 9.23100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.60  | P            | Foreign Exchange Future | 7.37800   | 7.33100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.75  | P            | Foreign Exchange Future | 7.52800   | 7.48100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.75  | P            | Foreign Exchange Future | 9.52800   | 9.48100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 3.17800   | 3.13100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 4.82800   | 4.78100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 6.82800   | 6.78100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 8.82800   | 8.78100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 22.05  | P            | Foreign Exchange Future | 10.82800  | 10.78100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 8.57800   | 8.53100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.80  | P            | Foreign Exchange Future | 10.57800  | 10.53100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 8.42800   | 8.38100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.65  | P            | Foreign Exchange Future | 10.42800  | 10.38100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 0.22300   | 0.18800                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 1.17900   | 1.13200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 2.17800   | 2.13100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 4.17800   | 4.13100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 6.17800   | 6.13100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 8.17800   | 8.13100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.40  | P            | Foreign Exchange Future | 10.17800  | 10.13100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.11500   | 0.09100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 1.03000   | 0.98300                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 2.02800   | 1.98100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 4.02800   | 3.98100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 6.02800   | 5.98100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 8.02800   | 7.98100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.25  | P            | Foreign Exchange Future | 10.02800  | 9.98100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.08600   | 0.07200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 0.98000   | 0.93300                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 1.97800   | 1.93100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 3.97800   | 3.93100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 5.97800   | 5.93100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 7.97800   | 7.93100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.20  | P            | Foreign Exchange Future | 9.97800   | 9.93100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 0.18400   | 0.15200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 1.12900   | 1.08200                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 2.12800   | 2.08100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 4.12800   | 4.08100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 6.12800   | 6.08100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 8.12800   | 8.08100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.35  | P            | Foreign Exchange Future | 10.12800  | 10.08100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 8.27800   | 8.23100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 21.50  | P            | Foreign Exchange Future | 10.27800  | 10.23100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.05300   | 0.04600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 0.88100   | 0.83400                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 1.87800   | 1.83100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 2.87800   | 2.83100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 4.87800   | 4.83100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 6.87800   | 6.83100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 8.87800   | 8.83100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 22.10  | P            | Foreign Exchange Future | 10.87800  | 10.83100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.06800   | 0.05800                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 0.93000   | 0.88400                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 1.92800   | 1.88100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 2.92800   | 2.88100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 4.92800   | 4.88100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.15  | P            | Foreign Exchange Future | 6.92800   | 6.88100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.15  | P            | Foreign Exchange Future | 8.92800   | 8.88100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 22.15  | P            | Foreign Exchange Future | 10.92800  | 10.88100                        | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.03200   | 0.02800                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 0.78200   | 0.73600                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 1.77800   | 1.73100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 2.77800   | 2.73100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 4.77800   | 4.73100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 6.77800   | 6.73100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 8.77800   | 8.73100                         | 0             |
| 05/03/2010 | £ / R On 15 March 2010 | 22.00  | P            | Foreign Exchange Future | 10.77800  | 10.73100                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010  |        |              | Foreign Exchange Future | 11.40870  | 11.45780                        | 18,038        |
| 05/03/2010 | £ / R On 14 June 2010  | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010  | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010  | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010  | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010  | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010  | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010  | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010  | 15.85  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.04600   | 0.04900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.11300   | 0.11900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.89000   | 0.93100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 1.82100   | 1.87000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.13000   | 0.13600                         | 8,032         |
| 05/03/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.35900   | 0.37800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 1.01400   | 1.05700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.96800   | 2.01700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.15700   | 0.16500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.45300   | 0.48100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.19600   | 1.24300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.42700   | 0.45300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.14900   | 1.19600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.06900   | 0.07100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.16500   | 0.17300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.48000   | 0.50900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.24300   | 1.29000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.24800   | 0.26100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.73700   | 0.77400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.62600   | 1.67400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.04300   | 0.04600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.29000   | 0.30600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.85000   | 0.89100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.04900   | 0.05200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.11800   | 0.12400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.32200   | 0.34000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.93000   | 0.97200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.87000   | 1.91900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.18200   | 0.19200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.53800   | 0.56900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.08000   | 0.08400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.20100   | 0.21200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.60000   | 0.63300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.43300   | 1.48100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.04100   | 0.04300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.10400   | 0.10800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.46300   | 2.51200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.56200   | 2.61200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.76100   | 2.81100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 3.06000   | 3.11000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 3.01100   | 3.06000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.51300   | 2.56200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.66200   | 2.71100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.41300   | 2.46200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.31400   | 2.36300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.36400   | 2.41300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.26400   | 2.31400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.11600   | 2.16500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.16500   | 2.21500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.86100   | 2.91000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.21500   | 2.26400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.21000   | 3.25900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.36000   | 3.40900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.16000   | 3.20900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.27500   | 0.29000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.81100   | 0.85100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.72300   | 1.77200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.23500   | 0.24800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.70100   | 0.73800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.57700   | 1.62600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.07100   | 0.07400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.17300   | 0.18200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.29000   | 1.33800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.02600   | 0.02800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.07700   | 0.08000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.19200   | 0.20200                         | 28            |
| 05/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.56800   | 0.60100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.38500   | 1.43300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.08400   | 0.08700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.21200   | 0.22300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.63200   | 0.66700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.48100   | 1.52900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.08700   | 0.09100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.22300   | 0.23500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.52900   | 1.57700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.09900   | 0.10400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.26100   | 0.27500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.77300   | 0.81200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.67400   | 1.72300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.03800   | 0.04100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.05600   | 0.05900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.06600   | 0.06900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.40200   | 0.42700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 1.10300   | 1.15000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 2.06700   | 2.11600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.01700   | 0.01800                         | 8,032         |
| 05/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.37800   | 0.40200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 1.05700   | 1.10300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.05200   | 0.05600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.12400   | 0.13000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.34000   | 0.35900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.97200   | 1.01500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.91900   | 1.96800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.03200   | 0.03400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.13600   | 0.14300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.66600   | 0.70200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 2.01700   | 2.06600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.51000   | 3.55900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.02800   | 0.03000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.02300   | 0.02500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.10800   | 0.11300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.50800   | 0.53800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.77200   | 1.82100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.26000   | 3.30900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.07400   | 0.07700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.30600   | 0.32200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.33700   | 1.38500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.81100   | 2.86000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.03600   | 0.03800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.06400   | 0.06600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.09500   | 0.09900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.15000   | 0.15700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.02500   | 0.02600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.03400   | 0.03600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.06100   | 0.06400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.09100   | 0.09500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.14300   | 0.15000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.03000   | 0.03200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 11,194        |
| 05/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.05900   | 0.06100                         | 11,194        |
| 05/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.61200   | 2.66100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.71200   | 2.76100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.34200   | 7.29300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.34100   | 9.29200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.30200   | 3.25400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.29300   | 5.24400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.29200   | 7.24300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.29100   | 9.24200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.40100   | 3.35200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.39300   | 5.34400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.39100   | 7.34300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.39100   | 9.34200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 2.95900   | 2.91100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.05000   | 2.00300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.09200   | 6.04300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.57100   | 2.52400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.08400   | 1.04200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.53200   | 1.48700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.00200   | 1.95600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.47500   | 2.42800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 3.94600   | 3.89700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 4.94300   | 4.89400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 5.94200   | 5.89300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 6.94200   | 6.89300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.71600   | 2.66800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.04100   | 0.99900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.48600   | 1.44100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 1.95500   | 1.90800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.42700   | 2.38000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 2.91000   | 2.86200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 3.89600   | 3.84700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 4.89300   | 4.84400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 5.89200   | 5.84300                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.89200   | 6.84300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.02800   | 0.02700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.49700   | 0.46400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.76500   | 1.71900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.20400   | 3.15600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.69400   | 4.64500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.19200   | 6.14300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.69100   | 7.64200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.19100   | 9.14200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.24900   | 0.23000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.34900   | 1.30500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.76400   | 2.71700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.24500   | 4.19600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.74200   | 5.69300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.24200   | 7.19300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.74100   | 8.69200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.61900   | 2.57200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.15700   | 0.14400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.12700   | 1.08500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.52300   | 2.47600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 3.99500   | 3.94700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.49300   | 5.44400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 6.99200   | 6.94300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.49100   | 8.44200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.06300   | 0.05700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.43100   | 0.40100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.21500   | 1.17200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.14300   | 2.09800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.10600   | 3.05800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.09500   | 4.04600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.09300   | 5.04400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.04800   | 0.04500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.36900   | 0.34400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.00800   | 2.96000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 4.99300   | 4.94400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 5.99200   | 5.94300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.04400   | 0.04200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.34300   | 0.31900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.14200   | 6.09300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.90700   | 1.86100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.35200   | 3.30300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.34400   | 4.29500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.34300   | 5.29400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.34200   | 6.29300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.09700   | 2.05100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.59900   | 3.55000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.59400   | 4.54500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.59200   | 5.54300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.59200   | 6.54300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.37900   | 2.33300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.11400   | 0.10400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.60200   | 0.56700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.44000   | 1.39600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.84600   | 3.79800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.84300   | 4.79400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.84200   | 5.79300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.84200   | 6.79300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.71400   | 0.67700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.57800   | 1.53300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.02200   | 0.02100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.17300   | 0.15900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.75300   | 0.71500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.62500   | 1.57900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.04500   | 3.99600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.04300   | 4.99400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.04200   | 5.99300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.04200   | 6.99300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.20900   | 0.19300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.83300   | 0.79400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.71800   | 1.67200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.66700   | 2.62000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.14500   | 4.09600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.14300   | 5.09400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.14200   | 7.09300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.03100   | 0.03000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.91400   | 0.87400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.81200   | 1.76600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.24300   | 5.19400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.24200   | 6.19300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.14200   | 0.13000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.67600   | 0.64000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.10200   | 0.09300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.56600   | 0.53200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.44100   | 7.39200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.44100   | 9.39200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.15500   | 3.10700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.14100   | 9.09200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.84100   | 7.79200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.84100   | 9.79200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 7.94100   | 7.89200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 9.94100   | 9.89200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.89100   | 7.84200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.89100   | 9.84200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.74700   | 3.69900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.74100   | 7.69200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.74100   | 9.69200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.64100   | 7.59200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.64100   | 9.59200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.69800   | 3.64900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.69200   | 5.64300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.69100   | 9.64200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.59100   | 7.54200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.59100   | 9.54200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.54100   | 9.49200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.09100   | 8.04200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.09100  | 10.04200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.50000   | 3.45100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.49100   | 7.44200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.49100   | 9.44200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 8.99100   | 8.94200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.25300   | 3.20500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.24100   | 9.19200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.45000   | 3.40200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.44300   | 5.39400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.54900   | 3.50100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.54200   | 5.49400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.54100   | 7.49200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.79100   | 7.74200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.79100   | 9.74200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.39500   | 1.35000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.33200   | 2.28500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.79700   | 3.74800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.79300   | 4.74400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.79200   | 5.74300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.79200   | 6.74300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.19100   | 0.17500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.79200   | 0.75400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.67100   | 1.62600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.09200   | 7.04300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.22900   | 0.21100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.87300   | 0.83400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.19500   | 4.14600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.19300   | 5.14400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.19200   | 7.14300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.86100   | 2.81400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.07100   | 0.06400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.46300   | 0.43200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.25900   | 1.21600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.19000   | 2.14400                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.64800   | 3.60000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.64400   | 4.59500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.64200   | 5.59300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.64200   | 6.59300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.14100   | 8.09200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.14100  | 10.09200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.09100   | 0.08300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.53100   | 0.49800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.28400   | 2.23800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.24100   | 8.19200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.24100  | 10.19200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.34100   | 8.29200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.34100  | 10.29200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.12800   | 0.11600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.63900   | 0.60300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.39400   | 4.34500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.39200   | 6.34300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.39100   | 8.34200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.39100  | 10.34200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.54400   | 4.49500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.54200   | 6.49300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.54100   | 8.49200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.54100  | 10.49200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.59100   | 8.54200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.59100  | 10.54200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.74300   | 4.69500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.74200   | 6.69300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.74100  | 10.69200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.03400   | 0.03200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.27100   | 0.25100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.95600   | 0.91500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.86000   | 1.81300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.81300   | 2.76500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.79100   | 8.74200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.79100  | 10.74200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.04000   | 0.03800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.31800   | 0.29500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.89100   | 8.84200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.89100  | 10.84200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.03700   | 0.03500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.29400   | 0.27300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 0.99800   | 0.95700                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.84100   | 8.79200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.84100  | 10.79200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.69200   | 6.64300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.69100   | 8.64200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.69100  | 10.64200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.49400   | 4.44500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.49200   | 6.44300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.49100  | 10.44200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.05500   | 0.04900                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.40000   | 0.37000                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.17100   | 1.12800                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 8.04100   | 7.99200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 10.04100  | 9.99200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 7.99100   | 7.94200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 9.99100   | 9.94200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.08100   | 0.07300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 1.30400   | 1.26100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.23700   | 2.19100                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 8.19100   | 8.14200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 21.60  | P            | Foreign Exchange Future | 10.19100  | 10.14200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 4.29400   | 4.24600                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 6.29200   | 6.24300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | £ / R On 14 June 2010      | 19.70  | P            | Foreign Exchange Future | 8.29100   | 8.24200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010      | 21.70  | P            | Foreign Exchange Future | 10.29100  | 10.24200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010      | 15.85  | P            | Foreign Exchange Future | 4.44400   | 4.39500                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010      | 17.85  | P            | Foreign Exchange Future | 6.44200   | 6.39300                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010      | 19.85  | P            | Foreign Exchange Future | 8.44100   | 8.39200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010      | 21.85  | P            | Foreign Exchange Future | 10.44100  | 10.39200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010      | 20.35  | P            | Foreign Exchange Future | 8.94100   | 8.89200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010      | 22.35  | P            | Foreign Exchange Future | 10.94100  | 10.89200                        | 0             |
| 05/03/2010 | £ / R On 14 June 2010      | 20.05  | P            | Foreign Exchange Future | 8.64100   | 8.59200                         | 0             |
| 05/03/2010 | £ / R On 14 June 2010      | 22.05  | P            | Foreign Exchange Future | 10.64100  | 10.59200                        | 0             |
| 05/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.59640  | 11.64760                        | 1,304         |
| 05/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.27700   | 0.29300                         | 0             |
| 05/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.26500   | 0.28100                         | 0             |
| 05/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.28900   | 0.30600                         | 0             |
| 05/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.37300   | 1.33800                         | 0             |
| 05/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.44900   | 1.41300                         | 0             |
| 05/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.41100   | 1.37500                         | 0             |
| 05/03/2010 | ¥ / R On 15 March 2010     |        |              | Foreign Exchange Future | 0.08270   | 0.08380                         | 1,364         |
| 05/03/2010 | ¥ / R On 15 March 2010     | 0.08   | C            | Foreign Exchange Future | 0.00289   | 0.00397                         | 0             |
| 05/03/2010 | ¥ / R On 15 March 2010     | 0.09   | C            | Foreign Exchange Future | 0.00006   | 0.00009                         | 0             |
| 05/03/2010 | ¥ / R On 15 March 2010     | 0.07   | C            | Foreign Exchange Future | 0.01270   | 0.01380                         | 0             |
| 05/03/2010 | ¥ / R On 15 March 2010     | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | ¥ / R On 15 March 2010     | 0.09   | P            | Foreign Exchange Future | 0.00736   | 0.00629                         | 0             |
| 05/03/2010 | ¥ / R On 15 March 2010     | 0.08   | P            | Foreign Exchange Future | 0.00019   | 0.00017                         | 0             |
| 05/03/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08420   | 0.08530                         | 0             |
| 05/03/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00610   | 0.00690                         | 0             |
| 05/03/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00224   | 0.00264                         | 0             |
| 05/03/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01430   | 0.01543                         | 0             |
| 05/03/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00010   | 0.00013                         | 0             |
| 05/03/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00804   | 0.00734                         | 0             |
| 05/03/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00190   | 0.00160                         | 0             |
| 05/03/2010 | € / R On 15 March 2010     |        |              | Foreign Exchange Future | 10.13380  | 10.17250                        | 20,662        |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.48700   | 0.52500                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 1.48400   | 1.52300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 2.48400   | 2.52300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,636        |
| 05/03/2010 | € / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00600   | 0.01000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.58500   | 0.62300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 1.58400   | 1.62300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 2.58400   | 2.62300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.01500   | 0.02300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.73400   | 0.77300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 1.73400   | 1.77300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 2.73400   | 2.77300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.01100   | 0.01700                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.68400   | 0.72300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 1.68400   | 1.72300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 2.68400   | 2.72300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.53600   | 0.57400                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 1.53400   | 1.57300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 2.53400   | 2.57300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.02100   | 0.03000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.78400   | 0.82300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 1.78400   | 1.82300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 2.78400   | 2.82300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 10            |
| 05/03/2010 | € / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00800   | 0.01300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.63500   | 0.67300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 1.63400   | 1.67300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 2.63400   | 2.67300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.43800   | 0.47500                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 1.43400   | 1.47300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 2.43400   | 2.47300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.39000   | 0.42700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 1.38400   | 1.42300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 2.38400   | 2.42300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.20900   | 0.24100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 1.18400   | 1.22300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 2.18400   | 2.22300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 13,651        |
| 05/03/2010 | € / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.16800   | 0.19900                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 1.13400   | 1.17300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 2.13400   | 2.17300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.29600   | 0.33200                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 1.28400   | 1.32300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 2.28400   | 2.32300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.34200   | 0.37900                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 1.33400   | 1.37300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 3.03400   | 3.07300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 2.93400   | 2.97300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.83400   | 0.87300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 1.83400   | 1.87300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 2.83400   | 2.87300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 2.88400   | 2.92300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 2.33400   | 2.37300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.25100   | 0.28600                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 1.23400   | 1.27300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 2.23400   | 2.27300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.07100   | 0.09100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.98400   | 1.02300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 1.98400   | 2.02300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.13200   | 0.15900                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 1.08400   | 1.12300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 2.08400   | 2.12300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.09900   | 0.12300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 1.03400   | 1.07300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 2.03400   | 2.07300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.05300   | 0.07000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.93400   | 0.97300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 1.93400   | 1.97300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 2,700         |
| 05/03/2010 | € / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.03900   | 0.05300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.88400   | 0.92300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 1.88400   | 1.92300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 2.98400   | 3.02300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.02900   | 0.04000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.66700   | 0.63100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 1.66600   | 1.62800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 2.66600   | 2.62800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 3.66600   | 3.62800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 4.66600   | 4.62800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 5.66600   | 5.62800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.01200   | 0.01000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.71700   | 0.68000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 1.71600   | 1.67800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 2.71600   | 2.67800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 3.71600   | 3.67800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 4.71600   | 4.67800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 5.71600   | 5.67800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.03400   | 0.02700                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.86600   | 0.82900                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 1.86600   | 1.82800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 2.86600   | 2.82800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 3.86600   | 3.82800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 4.86600   | 4.82800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 5.86600   | 5.82800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.02500   | 0.01900                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.81700   | 0.77900                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 1.81600   | 1.77800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 2.81600   | 2.77800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 3.81600   | 3.77800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 4.81600   | 4.77800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 5.81600   | 5.77800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.61800   | 0.58100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 1.61600   | 1.57800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 2.61600   | 2.57800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 3.61600   | 3.57800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 4.61600   | 4.57800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 5.61600   | 5.57800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.56800   | 0.53200                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 1.56600   | 1.52800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 2.56600   | 2.52800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 3.56600   | 3.52800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 4.56600   | 4.52800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 5.56600   | 5.52800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.37400   | 0.34100                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 1.36600   | 1.32800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 2.36600   | 2.32800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 3.36600   | 3.32800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 4.36600   | 4.32800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 5.36600   | 5.32800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.23700   | 0.20800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 1.21600   | 1.17800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 2.21600   | 2.17800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 3.21600   | 3.17800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 4.21600   | 4.17800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 5.21600   | 5.17800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 7.21600   | 7.17800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 9.21600   | 9.17800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 7.36600   | 7.32800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 9.36600   | 9.32800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.47000   | 0.43500                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 1.46600   | 1.42800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 3.46600   | 3.42800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 5.46600   | 5.42800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 7.46600   | 7.42800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 9.46600   | 9.42800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 7.56600   | 7.52800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.70  | P            | Foreign Exchange Future | 9.56600   | 9.52800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 7.71600   | 7.67800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 9.71600   | 9.67800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 7.81600   | 7.77800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 9.81600   | 9.77800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 7.96600   | 7.92800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 9.96600   | 9.92800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 7.91600   | 7.87800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 9.91600   | 9.87800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 7.66600   | 7.62800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 9.66600   | 9.62800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.32700   | 0.29500                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 1.31600   | 1.27800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 3.31600   | 3.27800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 5.31600   | 5.27800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 7.31600   | 7.27800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 9.31600   | 9.27800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.28100   | 0.25100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 1.26600   | 1.22800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 3.26600   | 3.22800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 5.26600   | 5.22800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 7.26600   | 7.22800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 9.26600   | 9.22800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.42200   | 0.38800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 1.41600   | 1.37800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 3.41600   | 3.37800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 5.41600   | 5.37800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 7.41600   | 7.37800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 9.41600   | 9.37800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 2.46600   | 2.42800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 7.61600   | 7.57800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 9.61600   | 9.57800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 7.86600   | 7.82800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 9.86600   | 9.82800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 7.76600   | 7.72800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 9.76600   | 9.72800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.51900   | 0.48400                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 1.51600   | 1.47800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 3.51600   | 3.47800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 5.51600   | 5.47800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 7.51600   | 7.47800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 9.51600   | 9.47800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.19500   | 0.16800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 1.16600   | 1.12800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 3.16600   | 3.12800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 5.16600   | 5.12800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 7.16600   | 7.12800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 9.16600   | 9.12800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 7.01600   | 6.97800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 9.01600   | 8.97800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 1.96600   | 1.92800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.15500   | 0.13100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 1.11600   | 1.07800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 2.11600   | 2.07800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 3.11600   | 3.07800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 4.11600   | 4.07800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 5.11600   | 5.07800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 6.11600   | 6.07800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.11900   | 0.09800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 1.06600   | 1.02800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 2.06600   | 2.02800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 3.06600   | 3.02800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 4.06600   | 4.02800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 5.06600   | 5.02800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 6.06600   | 6.02800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.06500   | 0.05100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.96600   | 0.92900                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 2.96600   | 2.92800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 3.96600   | 3.92800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 4.96600   | 4.92800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 5.96600   | 5.92800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.04800   | 0.03700                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.91600   | 0.87900                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 1.91600   | 1.87800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 2.91600   | 2.87800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 3.91600   | 3.87800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 4.91600   | 4.87800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 5.91600   | 5.87800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.08700   | 0.06900                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 1.01600   | 0.97900                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 2.01600   | 1.97800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 3.01600   | 2.97800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 4.01600   | 3.97800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 5.01600   | 4.97800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 6.01600   | 5.97800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.01700   | 0.01400                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.76700   | 0.73000                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 1.76600   | 1.72800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 2.76600   | 2.72800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 3.76600   | 3.72800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 4.76600   | 4.72800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 5.76600   | 5.72800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 6.96600   | 6.92800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 8.96600   | 8.92800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 7.11600   | 7.07800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 9.11600   | 9.07800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 7.06600   | 7.02800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 9.06600   | 9.02800                         | 0             |
| 05/03/2010 | € / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010  |        |              | Foreign Exchange Future | 10.30730  | 10.34770                        | 14,311        |
| 05/03/2010 | € / R On 14 June 2010  | 12.10  | C            | Foreign Exchange Future | 0.03200   | 0.03700                         | 0             |
| 05/03/2010 | € / R On 14 June 2010  | 11.90  | C            | Foreign Exchange Future | 0.04000   | 0.04500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010  | 12.00  | C            | Foreign Exchange Future | 0.03600   | 0.04100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010  | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010  | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010  | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010  | 13.30  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 05/03/2010 | € / R On 14 June 2010  | 11.30  | C            | Foreign Exchange Future | 0.07900   | 0.08700                         | 25            |
| 05/03/2010 | € / R On 14 June 2010  | 10.30  | C            | Foreign Exchange Future | 0.30300   | 0.32200                         | 20            |
| 05/03/2010 | € / R On 14 June 2010  | 9.30   | C            | Foreign Exchange Future | 1.02400   | 1.06300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010  | 8.30   | C            | Foreign Exchange Future | 2.01000   | 2.05100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 3.00800   | 3.04800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.05500   | 0.06200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.20000   | 0.21300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.75900   | 0.79200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 1.71200   | 1.75200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 2.70800   | 2.74800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.04900   | 0.05500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.17400   | 0.18600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.67800   | 0.70900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 1.61300   | 1.65300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.60800   | 2.64800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.07500   | 0.08200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.28300   | 0.29900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.97800   | 1.01400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 1.96000   | 2.00100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.95800   | 2.99800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.07000   | 0.07700                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.26400   | 0.27900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.93200   | 0.96800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.91100   | 1.95100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.90800   | 2.94800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.05900   | 0.06500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.21400   | 0.22800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.80100   | 0.83400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.76200   | 1.80200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.75800   | 2.79800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.06600   | 0.07300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.24600   | 0.26100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.88800   | 0.92300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.86100   | 1.90100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.85800   | 2.89800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.06200   | 0.06900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.23000   | 0.24400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.84400   | 0.87800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.81100   | 1.85200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.80800   | 2.84800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.04200   | 0.04700                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.14200   | 0.15300                         | 29            |
| 05/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.56600   | 0.59400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.46400   | 1.50500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.45800   | 2.49900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.04400   | 0.05000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.15200   | 0.16300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.60200   | 0.63100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.51400   | 1.55400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.50800   | 2.54900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.13300   | 0.14300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.53100   | 0.55900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.41500   | 1.45500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.40900   | 2.44900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 2.15900   | 2.20000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.37800   | 0.40000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 1.17000   | 1.20900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.03800   | 0.04300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.12400   | 0.13400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.49800   | 0.52400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.36600   | 1.40600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.35900   | 2.39900                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.04700   | 0.05300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.16300   | 0.17400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.64000   | 0.67000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.56300   | 1.60300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.55800   | 2.59900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.11600   | 0.12600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.46600   | 0.49100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.31700   | 1.35600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.30900   | 2.34900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.03100   | 0.03500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.09600   | 0.10400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.93900   | 0.90600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.87400   | 1.83700                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 3.84500   | 3.80400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 5.84300   | 5.80200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 7.84300   | 7.80200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 9.84300   | 9.80200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.15900   | 0.14300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.80900   | 0.77800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.69500   | 3.65400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.69300   | 5.65200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.69300   | 7.65200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.69300   | 9.65200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.08300   | 0.07200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.60600   | 0.57600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.49000   | 1.45500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.44600   | 3.40500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.44300   | 5.40200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.44300   | 7.40200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.44300   | 9.40200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.14100   | 0.12600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.76700   | 0.73600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.68100   | 1.64500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.64500   | 3.60400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.64300   | 5.60200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.64300   | 7.60200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.64300   | 9.60200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.01300   | 0.01100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.22100   | 0.20200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.12400   | 0.11100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.72600   | 0.69500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.59500   | 3.55500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.59300   | 5.55200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.59300   | 7.55200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.59300   | 9.55200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.09500   | 0.08300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.64500   | 0.61500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.53700   | 1.50200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.49600   | 3.45500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.49300   | 5.45200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.49300   | 7.45200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.49300   | 9.45200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.10900   | 0.09600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.68500   | 0.65500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.58500   | 1.54900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.54500   | 3.50500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.54300   | 5.50200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.54300   | 7.50200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.54300   | 9.50200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.03700   | 0.03000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.42300   | 0.39600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 1.25500   | 1.22100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 3.19700   | 3.15700                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 5.19300   | 5.15200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.19300   | 7.15200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.19300   | 9.15200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.03100   | 0.02500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.38900   | 0.36300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.20900   | 1.17500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.14800   | 3.10700                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.14300   | 5.10200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.14300   | 7.10200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.14300   | 9.10200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.04400   | 0.03600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.45700   | 0.43000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.30200   | 1.26700                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.24700   | 3.20700                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.24300   | 5.20200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.24300   | 7.20200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.24300   | 9.20200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.02500   | 0.02000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.35700   | 0.33100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.16300   | 1.12900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.09800   | 3.05800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.09300   | 5.05200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.09300   | 7.05200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.09300   | 9.05200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.02100   | 0.01600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.32600   | 0.30100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.11800   | 1.08400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.04800   | 3.00800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.04300   | 5.00300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.04300   | 7.00200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.04300   | 9.00200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.07100   | 0.06100                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.56700   | 0.53800                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.44200   | 1.40700                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.39600   | 3.35600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.39300   | 5.35200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 14 June 2010      | 17.70  | P            | Foreign Exchange Future | 7.39300   | 7.35200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 19.70  | P            | Foreign Exchange Future | 9.39300   | 9.35200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 7.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 9.60   | P            | Foreign Exchange Future | 0.05200   | 0.04400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 0.49300   | 0.46500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 11.60  | P            | Foreign Exchange Future | 1.34800   | 1.31400                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 13.60  | P            | Foreign Exchange Future | 3.29700   | 3.25600                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 15.60  | P            | Foreign Exchange Future | 5.29300   | 5.25200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 17.60  | P            | Foreign Exchange Future | 7.29300   | 7.25200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 9.29300   | 9.25200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 7.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 8.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 9.30   | P            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 10.30  | P            | Foreign Exchange Future | 0.29600   | 0.27400                         | 271           |
| 05/03/2010 | € / R On 14 June 2010      | 11.30  | P            | Foreign Exchange Future | 1.07200   | 1.03900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 13.30  | P            | Foreign Exchange Future | 2.99900   | 2.95900                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 15.30  | P            | Foreign Exchange Future | 4.99300   | 4.95300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 17.30  | P            | Foreign Exchange Future | 6.99300   | 6.95200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 19.30  | P            | Foreign Exchange Future | 8.99300   | 8.95200                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 1.72900   | 1.69300                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 1.63300   | 1.59700                         | 0             |
| 05/03/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 1.82500   | 1.78900                         | 0             |
| 05/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.47890  | 10.52160                        | 605           |
| 05/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.17600   | 0.18500                         | 0             |
| 05/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.36200   | 1.32800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.64950  | 10.69340                        | 160           |
| 05/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.04200   | 0.04500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.09400   | 0.09900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.23200   | 0.24100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.40700   | 0.42000                         | 0             |
| 05/03/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.79300   | 0.81700                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 1.52000   | 1.55900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 2.46600   | 2.51000                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.25100   | 0.26000                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.25  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.25  | C            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.04100   | 0.04400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.09200   | 0.09700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.22700   | 0.23600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.25  | C            | Foreign Exchange Future | 0.39400   | 0.40700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.76600   | 0.78900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 1.47600   | 1.51500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 2.41700   | 2.46100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.00600   | 0.01100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.02900   | 0.03300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.06900   | 0.07400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.16100   | 0.16900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.26400   | 0.27400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.47500   | 0.49100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.94000   | 0.96700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.74400   | 1.78500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00700   | 0.01100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.03100   | 0.03500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.07300   | 0.07700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.17000   | 0.17800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.27900   | 0.28900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.50700   | 0.52300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 1.00500   | 1.03300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.83600   | 1.87800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.01300   | 0.01800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.04500   | 0.04800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.10100   | 0.10700                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.25800   | 0.26700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.46100   | 0.47500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.90900   | 0.93500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.69800   | 1.73900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.66400   | 2.70700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.01200   | 0.01700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.04300   | 0.04700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.09700   | 0.10300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.24500   | 0.25400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.43300   | 0.44700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.84900   | 0.87400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.60800   | 1.64800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.56500   | 2.60900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00900   | 0.01500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.03900   | 0.04200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.08700   | 0.09200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.21100   | 0.21900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.36000   | 0.37200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.68900   | 0.71100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.34800   | 1.38500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.26900   | 2.31300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00800   | 0.01400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.03700   | 0.04000                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.08200   | 0.08700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.19700   | 0.20500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.33000   | 0.34100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.62000   | 0.64000                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.22400   | 1.25900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 2.12200   | 2.16600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.01500   | 0.02000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.04800   | 0.05100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.10700   | 0.11300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.81200   | 2.85600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.01400   | 0.01900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.01300   | 0.01900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.04600   | 0.04900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.10300   | 0.10900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.71300   | 2.75700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.04700   | 0.05000                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.10500   | 0.11100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.27200   | 0.28100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.49100   | 0.50600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.97200   | 1.00000                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.79000   | 1.83100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.76200   | 2.80600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.30400   | 9.26300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.04100   | 0.03800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.22300   | 0.20700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.74200   | 0.71300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.52300   | 1.48800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.35600   | 3.31800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.29800   | 5.25700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.40400   | 3.36600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.34700   | 5.30600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.31400   | 7.27600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.26500   | 7.22600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.25400   | 9.21300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.30800   | 3.27000                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.24900   | 5.20800                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.21600   | 7.17700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.20400   | 9.16300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.02300   | 0.02300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.12500   | 0.11600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.52100   | 0.49700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.23100   | 1.19800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.09800   | 2.06200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 3.98300   | 3.94400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 5.93800   | 5.89700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 7.90900   | 7.87100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 9.90300   | 9.86100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.09900   | 0.09200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.44000   | 0.41800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.11100   | 1.07900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 1.96200   | 1.92600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.83800   | 3.79900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.79000   | 5.74900                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.76000   | 7.72200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.75300   | 9.71100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.05900   | 0.05500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.30000   | 0.28100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.88400   | 0.85400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.69600   | 1.66100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.54800   | 3.51000                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.49400   | 5.45400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.46300   | 7.42400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.45400   | 9.41200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.04900   | 0.04600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.26000   | 0.24200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.81200   | 0.78200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.60900   | 1.57400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.45200   | 3.41400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.39600   | 5.35500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.36400   | 7.32500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.35400   | 9.31300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.03700   | 0.03500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.20600   | 0.19000                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.70800   | 0.68000                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.48000   | 1.44600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.37100   | 2.33500                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.27400   | 4.23400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.23200   | 6.19200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.20800   | 8.16800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.20300  | 10.16000                        | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.04500   | 0.04200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.24100   | 0.22400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.77600   | 0.74800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.56500   | 1.53100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.46200   | 2.42600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.37000   | 4.33100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.33000   | 6.29000                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.30700   | 8.26800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.30300  | 10.26000                        | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.07700   | 0.07200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.36700   | 0.34600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 0.99500   | 0.96400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.82800   | 1.79300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.69300   | 3.65400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.64200   | 5.60100                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.61200   | 7.57300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.60400   | 9.56200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.65200   | 1.61700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.07100   | 0.06600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.34400   | 0.32400                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 0.95800   | 0.92700                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.78300   | 1.74800                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.64500   | 3.60600                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.59300   | 5.55200                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.56200   | 7.52300                         | 0             |
| 05/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.55400   | 9.51200                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 |        |              | Foreign Exchange Future | 6.77200   | 6.72500                         | 11,792        |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 0.97200   | 0.92500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 1.97200   | 1.92500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 2.97200   | 2.92500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | C            | Foreign Exchange Future | 3.97200   | 3.92500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 0.87200   | 0.82500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 1.87200   | 1.82500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 2.87200   | 2.82500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | C            | Foreign Exchange Future | 3.87200   | 3.82500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 0.82200   | 0.77500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 1.82200   | 1.77500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 2.82200   | 2.77500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | C            | Foreign Exchange Future | 3.82200   | 3.77500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 0.92200   | 0.87500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 1.92200   | 1.87500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 2.92200   | 2.87500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | C            | Foreign Exchange Future | 3.92200   | 3.87500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 1.52200   | 1.47500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 2.52200   | 2.47500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | C            | Foreign Exchange Future | 3.52200   | 3.47500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | C            | Foreign Exchange Future | 3.72200   | 3.67500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 1.77200   | 1.72500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 2.77200   | 2.72500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | C            | Foreign Exchange Future | 3.77200   | 3.72500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 1.62200   | 1.57500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 2.62200   | 2.57500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | C            | Foreign Exchange Future | 3.62200   | 3.57500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.02400   | 0.01700                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.06100   | 0.04300                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.22500   | 0.18200                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.32300   | 0.27700                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 0.42200   | 0.37500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 0.52200   | 0.47500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 0.62200   | 0.57500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 0.57200   | 0.52500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.01500   | 0.01100                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.03900   | 0.02800                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.09500   | 0.06500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.17800   | 0.13900                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.27400   | 0.22900                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.37200   | 0.32600                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 0.47200   | 0.42500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.13400   | 0.09900                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 1.67200   | 1.62500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 2.67200   | 2.62500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | C            | Foreign Exchange Future | 3.67200   | 3.62500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 1.72200   | 1.67500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 2.72200   | 2.67500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.02200   | 0.97500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.02200   | 1.97500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.02200   | 2.97500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | C            | Foreign Exchange Future | 4.02200   | 3.97500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.32200   | 1.27500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.32200   | 2.27500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.32200   | 3.27500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | C            | Foreign Exchange Future | 4.32200   | 4.27500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.12200   | 1.07500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.12200   | 2.07500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.12200   | 3.07500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | C            | Foreign Exchange Future | 4.12200   | 4.07500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.07200   | 1.02500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.07200   | 2.02500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.07200   | 3.02500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | C            | Foreign Exchange Future | 4.07200   | 4.02500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.17200   | 1.12500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.17200   | 2.12500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.17200   | 3.12500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | C            | Foreign Exchange Future | 4.17200   | 4.12500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.22200   | 1.17500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.22200   | 2.17500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.22200   | 3.17500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | C            | Foreign Exchange Future | 4.22200   | 4.17500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.27200   | 1.22500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.27200   | 2.22500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.27200   | 3.22500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | C            | Foreign Exchange Future | 4.27200   | 4.22500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.37200   | 1.32500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.37200   | 2.32500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.37200   | 3.32500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | C            | Foreign Exchange Future | 4.37200   | 4.32500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 0.67200   | 0.62500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 0.77200   | 0.72500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 0.72200   | 0.67500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.18700   | 0.23200                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.62800   | 1.67500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.62800   | 3.67500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.62800   | 5.67500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.62800   | 7.67500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.72800   | 1.77500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.72800   | 3.77500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.72800   | 5.77500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.72800   | 7.77500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.77800   | 1.82500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.77800   | 3.82500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.77800   | 5.82500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.77800   | 7.82500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.82800   | 1.87500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.82800   | 3.87500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.82800   | 5.87500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.82800   | 7.87500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.92800   | 1.97500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.92800   | 3.97500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.92800   | 5.97500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 7.92800   | 7.97500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.87800   | 1.92500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.87800   | 3.92500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.87800   | 5.92500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.87800   | 7.92500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.67800   | 1.72500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.67800   | 3.72500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.67800   | 5.72500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.67800   | 7.72500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.28100   | 0.32800                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 2.27800   | 2.32500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 4.27800   | 4.32500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 6.27800   | 6.32500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 8.27800   | 8.32500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 2.32800   | 2.37500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 4.32800   | 4.37500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 6.32800   | 6.37500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 8.32800   | 8.37500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.01200   | 0.02400                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00600   | 0.01400                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.02300   | 0.04000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.06700   | 0.10300                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.14300   | 0.18600                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.23300   | 0.27900                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.33000   | 0.37700                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.03900   | 0.06800                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.10200   | 0.14200                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.37900   | 0.42600                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 2.37800   | 2.42500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 4.37800   | 4.42500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 6.37800   | 6.42500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 8.37800   | 8.42500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 2.22800   | 2.27500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 4.22800   | 4.27500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 6.22800   | 6.27500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 8.22800   | 8.27500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.47900   | 0.52500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 2.47800   | 2.52500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 4.47800   | 4.52500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 6.47800   | 6.52500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 8.47800   | 8.52500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.97800   | 2.02500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.97800   | 4.02500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 5.97800   | 6.02500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 7.97800   | 8.02500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 2.07800   | 2.12500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 4.07800   | 4.12500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 6.07800   | 6.12500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 8.07800   | 8.12500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 2.17800   | 2.22500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 4.17800   | 4.22500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 6.17800   | 6.22500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 8.17800   | 8.22500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 2.12800   | 2.17500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 4.12800   | 4.17500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 6.12800   | 6.17500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 8.12800   | 8.17500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 2.02800   | 2.07500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 4.02800   | 4.07500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 6.02800   | 6.07500                         | 0             |
| 05/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 8.02800   | 8.07500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.82070   | 6.77410                         | 426           |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 6.60   | C            | Foreign Exchange Future | 0.33000   | 0.29700                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 5.60   | C            | Foreign Exchange Future | 1.22400   | 1.17800                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 4.60   | C            | Foreign Exchange Future | 2.22100   | 2.17400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 3.60   | C            | Foreign Exchange Future | 3.22100   | 3.17400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 2.60   | C            | Foreign Exchange Future | 4.22100   | 4.17400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 8.55   | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 6.55   | C            | Foreign Exchange Future | 0.36500   | 0.33100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 5.55   | C            | Foreign Exchange Future | 1.27400   | 1.22700                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 4.55   | C            | Foreign Exchange Future | 2.27100   | 2.22400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 3.55   | C            | Foreign Exchange Future | 3.27100   | 3.22400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010  | 2.55   | C            | Foreign Exchange Future | 4.27100   | 4.22400                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.40200   | 0.36600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.32300   | 1.27700                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.32100   | 2.27400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.32100   | 3.27400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.32100   | 4.27400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.26600   | 0.23600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.18800   | 0.16800                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.97700   | 0.93300                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.97100   | 1.92500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.97100   | 2.92400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.97100   | 3.92400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.23600   | 0.20700                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.07500   | 1.03000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.07100   | 2.02500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.07100   | 3.02400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.07100   | 4.02400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.16900   | 0.15100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.92900   | 0.88500                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.92100   | 1.87500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.92100   | 2.87400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.92100   | 3.87400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.20900   | 0.18700                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.02600   | 0.98100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.02100   | 1.97500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.02100   | 2.97400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 4.02100   | 3.97400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.29700   | 0.26600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.17400   | 1.12800                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.17100   | 2.12400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.17100   | 3.12400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.17100   | 4.12400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.09900   | 0.08800                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.69500   | 0.65300                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.67200   | 1.62500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.67100   | 2.62400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.67100   | 3.62400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.11000   | 0.09800                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.74000   | 0.69800                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.72200   | 1.67500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.72100   | 2.67400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.72100   | 3.67400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.57200   | 1.52600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.57100   | 2.52400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.77100   | 2.72400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.77100   | 3.72400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.08000   | 0.07200                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.60600   | 0.56500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.57100   | 3.52400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.13600   | 0.12200                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.83400   | 0.79000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.82100   | 1.77500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.82100   | 2.77400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.82100   | 3.77400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.15200   | 0.13500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.88100   | 0.83700                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.87100   | 1.82500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.87100   | 2.82400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.87100   | 3.82400                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.08900   | 0.07900                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.65000   | 0.60900                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.62200   | 1.57600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.62100   | 2.57400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.62100   | 3.57400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.12200   | 0.10900                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.78700   | 0.74400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.77200   | 1.72500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.35100   | 0.38500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.23300   | 2.28000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.22900   | 4.27600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.22900   | 6.27600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.22900   | 8.27600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.02900   | 0.03500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.46800   | 0.50500                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.38200   | 2.42900                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.37900   | 4.42600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.37900   | 6.42600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.37900   | 8.42600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.28100   | 0.31100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.13300   | 2.18000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.12900   | 4.17600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.12900   | 6.17600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.12900   | 8.17600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.31500   | 0.34800                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.18300   | 2.23000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.17900   | 4.22600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.03500   | 0.04100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.50900   | 0.54800                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.43200   | 2.47900                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.42900   | 4.47600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.42900   | 6.47600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.42900   | 8.47600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.17900   | 6.22600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.17900   | 8.22600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.01900   | 0.02400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.38900   | 0.42400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.28200   | 2.32900                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.27900   | 4.32600                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.27900   | 6.32600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.27900   | 8.32600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.02400   | 0.02900                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.42800   | 0.46400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.33200   | 2.37900                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.32900   | 4.37600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.32900   | 6.37600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.32900   | 8.37600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.12600   | 0.14200                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.83600   | 1.88300                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.82900   | 3.87600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.82900   | 5.87600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.82900   | 7.87600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.18800   | 0.21300                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.98500   | 2.03200                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.97900   | 4.02600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.97900   | 6.02600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.97900   | 8.02600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.24800   | 0.27700                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.08400   | 2.13100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.07900   | 4.12600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.07900   | 6.12600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.07900   | 8.12600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.16500   | 0.18300                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.93500   | 1.98200                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.92900   | 3.97600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.92900   | 5.97600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.92900   | 7.97600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.21700   | 0.24400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.03400   | 2.08100                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.02900   | 4.07600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.02900   | 6.07600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.02900   | 8.07600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.14500   | 0.16200                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.08100   | 0.09200                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.68800   | 1.73400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.67900   | 3.72600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.67900   | 5.72600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.67900   | 7.72600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/03/2010 | AU\$ / R On 14 June 2010      | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 5.55   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 6.55   | P            | Foreign Exchange Future | 0.09400   | 0.10700                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 8.55   | P            | Foreign Exchange Future | 1.73700   | 1.78400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 10.55  | P            | Foreign Exchange Future | 3.72900   | 3.77600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 12.55  | P            | Foreign Exchange Future | 5.72900   | 5.77600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 14.55  | P            | Foreign Exchange Future | 7.72900   | 7.77600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.10900   | 0.12300                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 1.78600   | 1.83300                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 3.77900   | 3.82600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.77900   | 5.82600                         | 0             |
| 05/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.77900   | 7.82600                         | 0             |
| 05/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.86390   | 6.81850                         | 4,490         |
| 05/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.28200   | 0.26200                         | 0             |
| 05/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.32500   | 0.35000                         | 0             |
| 05/03/2010 | CAD/ R On 14 June 2010        |        |              | Foreign Exchange Future | 7.30420   | 7.25100                         | 1,370         |
| 05/03/2010 | CAD/ R On 14 June 2010        | 7.30   | C            | Foreign Exchange Future | 0.20700   | 0.18700                         | 0             |
| 05/03/2010 | CAD/ R On 14 June 2010        | 7.25   | C            | Foreign Exchange Future | 0.23400   | 0.20800                         | 0             |
| 05/03/2010 | CAD/ R On 14 June 2010        | 7.35   | C            | Foreign Exchange Future | 0.18600   | 0.16800                         | 0             |
| 05/03/2010 | CAD/ R On 14 June 2010        | 7.35   | P            | Foreign Exchange Future | 0.23200   | 0.26700                         | 0             |
| 05/03/2010 | CAD/ R On 14 June 2010        | 7.25   | P            | Foreign Exchange Future | 0.18000   | 0.20700                         | 0             |
| 05/03/2010 | CAD/ R On 14 June 2010        | 7.30   | P            | Foreign Exchange Future | 0.20300   | 0.23600                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010       |        |              | Foreign Exchange Future | 7.38140   | 7.46700                         | 229,121       |
| 08/03/2010 | \$ / R On 15 March 2010       | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010       | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010       | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010       | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010       | 8.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.14800   | 0.22900                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 1.13100   | 1.21700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 2.13100   | 2.21700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 3.13100   | 3.21700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.38200   | 0.46800                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 1.38100   | 1.46700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 2.38100   | 2.46700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 3.38100   | 3.46700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 3.33100   | 3.41700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.23700   | 0.32200                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 1.23100   | 1.31700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 3.23100   | 3.31700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.73100   | 1.81700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.73100   | 2.81700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 1.08100   | 1.16700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.30   | C            | Foreign Exchange Future | 2.08100   | 2.16700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.30   | C            | Foreign Exchange Future | 3.08100   | 3.16700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 3.28100   | 3.36700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 0.19100   | 0.27500                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 1.18100   | 1.26700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.20   | C            | Foreign Exchange Future | 2.18100   | 2.26700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.20   | C            | Foreign Exchange Future | 3.18100   | 3.26700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 0.07600   | 0.14600                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 1.03100   | 1.11700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.35   | C            | Foreign Exchange Future | 2.03100   | 2.11700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.35   | C            | Foreign Exchange Future | 3.03100   | 3.11700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.78100   | 0.86700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.78100   | 1.86700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.78100   | 2.86700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 0.03200   | 0.08000                         | 100           |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.93100   | 1.01700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.93100   | 2.01700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.93100   | 3.01700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 0.04900   | 0.11100                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.98100   | 2.06700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.98100   | 3.06700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.88100   | 0.96700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.88100   | 1.96700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.88100   | 2.96700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.83100   | 0.91700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.83100   | 1.91700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.83100   | 2.91700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 0.00300   | 0.01500                         | 747           |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.68100   | 0.76700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.68100   | 1.76700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.68100   | 2.76700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 0.00200   | 0.01000                         | 4,010         |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.63100   | 0.71700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.63100   | 1.71700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.63100   | 2.71700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.33300   | 0.41900                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 1.33100   | 1.41700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 2.33100   | 2.41700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 0.00100   | 0.00500                         | 4,000         |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.53100   | 0.61700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 1.53100   | 1.61700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 2.53100   | 2.61700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.48200   | 0.56700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 1.48100   | 1.56700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.43200   | 0.51700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 1.43100   | 1.51700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 2.43100   | 2.51700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.28400   | 0.37000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 1.28100   | 1.36700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 2.28100   | 2.36700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 0.10900   | 0.18600                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.98100   | 1.06700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 2.48100   | 2.56700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.98100   | 4.06700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.73100   | 0.81700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 2.23100   | 2.31700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.73100   | 3.81700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 0.02000   | 0.05800                         | 8,029         |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 0.01300   | 0.04200                         | 15,890        |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 0.00800   | 0.03000                         | 228           |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 0.00500   | 0.02100                         | 279           |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 0.00000   | 0.00300                         | 5,000         |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 5,000         |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 40            |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 279           |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 15,890        |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.44  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.78100   | 3.86700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.83100   | 3.91700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.68100   | 3.76700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 0.00100   | 0.00700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.58100   | 0.66700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.58100   | 1.66700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.58100   | 2.66700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.58100   | 3.66700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 3.53100   | 3.61700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 3.48100   | 3.56700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.93100   | 4.01700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.88100   | 3.96700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.63100   | 3.71700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 3.43100   | 3.51700                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 8.26900   | 8.18300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 8.01900   | 7.93300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.02800   | 0.01900                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 4.61900   | 4.53300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 4.71900   | 4.63300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 5.71900   | 5.63300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 500           |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 670           |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 1.51900   | 1.43300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.47000   | 0.38800                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 1.66900   | 1.58300                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.37100   | 0.29300                         | 100           |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.32200   | 0.24800                         | 562           |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.31900   | 1.23300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 4.81900   | 4.73300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 5.66900   | 5.58300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.06800   | 0.04400                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.01900   | 0.93300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.10100   | 0.06300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.04500   | 0.02900                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.96900   | 0.88300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 5,110         |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.81900   | 0.73300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.21900   | 5.13300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 6.71900   | 6.63300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 8.71900   | 8.63300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 6.81900   | 6.73300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 8.81900   | 8.73300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 6.91900   | 6.83300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 8.91900   | 8.83300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.01900   | 6.93300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 9.01900   | 8.93300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 6.96900   | 6.88300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 8.96900   | 8.88300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.16900   | 7.08300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 9.16900   | 9.08300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.21900   | 7.13300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 9.21900   | 9.13300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.26900   | 1.18300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.26900   | 7.18300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 9.26900   | 9.18300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.06900   | 6.98300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 9.06900   | 8.98300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 4.76900   | 4.68300                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 8.76900   | 8.68300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 6.66900   | 6.58300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 8.66900   | 8.58300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 9,671         |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 8.61900   | 8.53300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.01700   | 0.01200                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.86900   | 0.78300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 6.86900   | 6.78300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 8.86900   | 8.78300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.11900   | 7.03300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 9.11900   | 9.03300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 8.56900   | 8.48300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 6.36900   | 6.28300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 8.36900   | 8.28300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 8.11900   | 8.03300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 8.06900   | 7.98300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 8.51900   | 8.43300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 6.46900   | 6.38300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 8.46900   | 8.38300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 12,000        |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.42000   | 0.34000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 8.41900   | 8.33300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 8.31900   | 8.23300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 8.16900   | 8.08300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 8.21900   | 8.13300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 3.61900   | 3.53300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.44  | P            | Foreign Exchange Future | 4.05900   | 3.97300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 2.46900   | 2.38300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 4.91900   | 4.83300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 2.36900   | 2.28300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 2.56900   | 2.48300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 2.66900   | 2.58300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 2.76900   | 2.68300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 2.86900   | 2.78300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 2.96900   | 2.88300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.06900   | 2.98300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.16900   | 5.08300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 2.11900   | 2.03300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 3.71900   | 3.63300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 3.81900   | 3.73300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 3.91900   | 3.83300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 4.01900   | 3.93300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 4.11900   | 4.03300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 4.21900   | 4.13300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 6.31900   | 6.23300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 1.96900   | 1.88300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 3.46900   | 3.38300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 3.56900   | 3.48300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 3.66900   | 3.58300                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 3.76900   | 3.68300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 3.86900   | 3.78300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 3.96900   | 3.88300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 4.06900   | 3.98300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 6.16900   | 6.08300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 1.86900   | 1.78300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.36900   | 3.28300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 6.06900   | 5.98300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 1.81900   | 1.73300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.31900   | 3.23300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 3.41900   | 3.33300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 3.51900   | 3.43300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 6.01900   | 5.93300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 1.71900   | 1.63300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.21900   | 3.13300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 5.91900   | 5.83300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 4.16900   | 4.08300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 4.26900   | 4.18300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 4.36900   | 4.28300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 4.46900   | 4.38300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 6.56900   | 6.48300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 2.31900   | 2.23300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 4.31900   | 4.23300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 4.41900   | 4.33300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 6.51900   | 6.43300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 4.56900   | 4.48300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 4.66900   | 4.58300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 6.76900   | 6.68300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 2.41900   | 2.33300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 4.51900   | 4.43300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 6.61900   | 6.53300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 2.21900   | 2.13300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 6.41900   | 6.33300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 2.01900   | 1.93300                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 1.91900   | 1.83300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 6.11900   | 6.03300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 1.41900   | 1.33300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.11900   | 3.03300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 5.81900   | 5.73300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 1.56900   | 1.48300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.26900   | 3.18300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 5.96900   | 5.88300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 6.21900   | 6.13300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 1.46900   | 1.38300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.16900   | 3.08300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 5.86900   | 5.78300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 1.61900   | 1.53300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 6.26900   | 6.18300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.36900   | 1.28300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 5.76900   | 5.68300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.21900   | 1.13300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 2.91900   | 2.83300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.01900   | 2.93300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 5.61900   | 5.53300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.16900   | 1.08300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 5.56900   | 5.48300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.06900   | 0.98300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 5.46900   | 5.38300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.11900   | 1.03300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 2.81900   | 2.73300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 5.51900   | 5.43300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.71900   | 0.63400                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 2.51900   | 2.43300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 2.61900   | 2.53300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 2.71900   | 2.63300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.11900   | 5.03300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.76900   | 0.68400                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.61900   | 0.53500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.01900   | 4.93300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.56900   | 0.48500                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 2.26900   | 2.18300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 4.96900   | 4.88300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.91900   | 0.83300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.31900   | 5.23300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.66900   | 0.58400                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.06900   | 4.98300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.51900   | 0.43600                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.27400   | 0.20400                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 2.06900   | 1.98300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 2.16900   | 2.08300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.22700   | 0.16300                         | 220           |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.18200   | 0.12500                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 4.86900   | 4.78300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 1.76900   | 1.68300                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.13900   | 0.09100                         | 200           |
| 08/03/2010 | \$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.26900   | 5.18300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 7.50890   | 7.59570                         | 60,824        |
| 08/03/2010 | \$ / R On 14 June 2010  | 8.40   | C            | Foreign Exchange Future | 0.05900   | 0.07900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010  | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010  | 4.15   | C            | Foreign Exchange Future | 3.35900   | 3.44600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010  | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010  | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010  | 4.20   | C            | Foreign Exchange Future | 3.30900   | 3.39600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010  | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010  | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010  | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010  | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010  | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.76000   | 1.84700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.75900   | 2.84600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 0.27800   | 0.34000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.45   | C            | Foreign Exchange Future | 1.06600   | 1.15300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 2.06000   | 2.14600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 3.05900   | 3.14600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.16500   | 1.25100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.15900   | 2.24600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.15900   | 3.24600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.39300   | 0.46300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.26300   | 1.35000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.25900   | 3.34600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.06900   | 0.09100                         | 140           |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.36200   | 0.43000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.21400   | 1.30100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.20900   | 2.29600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.20900   | 3.29600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.05500   | 0.07300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.03600   | 0.04900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.03900   | 0.05200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.83000   | 0.91200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.81000   | 1.89700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.80900   | 2.89600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.05100   | 0.06800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.25300   | 0.31400                         | 100           |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.01000   | 2.09600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.00900   | 3.09600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.04800   | 0.06400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.23300   | 0.28800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.96900   | 1.05400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.96000   | 2.04700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.95900   | 3.04600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.04400   | 0.05900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.92200   | 1.00600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.91000   | 1.99700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.90900   | 2.99600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.04100   | 0.05600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.87600   | 0.95800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.86000   | 1.94700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.85900   | 2.94600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.03400   | 0.04600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.15300   | 0.19400                         | 21,795        |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.74000   | 0.82100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.71000   | 1.79700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.70900   | 2.79600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.14100   | 0.17900                         | 450           |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.69700   | 0.77600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.66100   | 1.74800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.65900   | 2.74600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.03000   | 0.04000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.13000   | 0.16600                         | 55            |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.65400   | 0.73300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.61100   | 1.69800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.60900   | 2.69600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.46100   | 0.53300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.36200   | 1.44900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.35900   | 2.44600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.02300   | 0.03200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.09400   | 0.12200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.49700   | 0.57100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.41200   | 1.49900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.40900   | 2.49600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.30400   | 0.36900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.45900   | 3.54600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.90900   | 3.99600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.85900   | 3.94600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.40900   | 3.49600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.55900   | 3.64600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.65900   | 3.74600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.60900   | 3.69600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.50900   | 3.59600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.53400   | 0.60900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.46200   | 1.54800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.45900   | 2.54600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.08000   | 0.10500                         | 135           |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00800   | 0.01200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.01000   | 0.01400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.10200   | 0.13200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.01700   | 0.02300                         | 26,596        |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00700   | 0.01100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.00900   | 0.01300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.11000   | 0.14200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.80900   | 3.89600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.70900   | 3.79600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.12000   | 0.15400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.61300   | 0.69100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.56100   | 1.64800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.55900   | 2.64600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.02800   | 0.03800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.03200   | 0.04300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.02600   | 0.03600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.57300   | 0.64900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.51100   | 1.59800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.02100   | 0.02800                         | 21,795        |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.42600   | 0.49700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.31300   | 1.40000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.30900   | 2.39600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.02000   | 0.02700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.02500   | 0.03400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.33200   | 0.39900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.01700   | 1.10300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.50900   | 2.59600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.00900   | 4.09600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.07400   | 0.09800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.78400   | 0.86600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.25900   | 2.34600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.75900   | 3.84600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.01900   | 0.02500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.21400   | 0.26500                         | 390           |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.02200   | 0.03000                         | 21,978        |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.01800   | 0.02400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.19700   | 0.24500                         | 100           |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.01300   | 0.01900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.01500   | 0.02100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.18100   | 0.22600                         | 10,600        |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.01200   | 0.01700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.01400   | 0.02000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.01600   | 0.02200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.16700   | 0.21000                         | 33            |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.08700   | 0.11300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.06400   | 0.08400                         | 1,900         |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.99300   | 2.90800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 5.09100   | 5.00400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.90500   | 0.83800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.94400   | 2.85800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.04300   | 2.95800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.14300   | 3.05700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.24100   | 5.15400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.72800   | 0.66700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.04100   | 4.95400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.40800   | 0.36400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.95700   | 1.87600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 2.05500   | 1.97400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 2.15300   | 2.07100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.37200   | 0.33000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 2.00600   | 1.92500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 2.10400   | 2.02300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.69100   | 4.60400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.33800   | 0.29900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.85900   | 1.77800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.66300   | 1.58400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.39100   | 4.30400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.74100   | 4.65400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.30500   | 0.26900                         | 130           |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.81000   | 1.72900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.02500   | 0.02000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.81500   | 0.75200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.74200   | 3.65500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.74100   | 6.65400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.24100   | 8.15400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.49200   | 3.40600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.99100   | 4.90400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.49100   | 6.40400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.99100   | 7.90400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.17300   | 0.15300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.56600   | 1.48800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.76100   | 1.68100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.34100   | 4.25400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.11700   | 0.10100                         | 10,000        |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.71200   | 1.63200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.69200   | 3.60500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.69100   | 5.60400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.06400   | 0.05300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.51700   | 1.44000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.49100   | 4.40400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.49100   | 5.40400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.37300   | 1.29700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.46900   | 1.39200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.84200   | 3.75500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.84100   | 4.75400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.84100   | 5.75400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.05400   | 0.04500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.56100   | 0.50800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.94100   | 3.85500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.94100   | 5.85400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.44100   | 6.35400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.44100   | 8.35400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.29100   | 4.20400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.29100   | 6.20400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.29100   | 8.20400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.24100   | 4.15400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.24100   | 6.15400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.19100   | 8.10400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.49700   | 2.41300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.60100   | 0.54600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.20200   | 2.12000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.30000   | 2.21700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.39800   | 2.31500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.59600   | 2.51200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.69500   | 2.61100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.79500   | 2.71000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.89100   | 4.80400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.90800   | 1.82700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.64100   | 4.55400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.64300   | 0.58600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.25100   | 2.16800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.34900   | 2.26600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.44800   | 2.36400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.54700   | 2.46300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.64600   | 2.56100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.74500   | 2.66000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.84400   | 2.75900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.94100   | 4.85400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.77100   | 0.70900                         | 6             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.89400   | 2.80900                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.07500   | 0.06300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.54100   | 6.45400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.54100   | 8.45400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.49100   | 8.40400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.39100   | 6.30400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.39100   | 8.30400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.99100   | 9.90400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.34100   | 6.25400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.34100   | 8.25400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.44100   | 4.35400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.59100   | 6.50400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.59100   | 8.50400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 8.14100   | 8.05400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 8.09100   | 8.00400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.19500   | 0.17300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.08800   | 0.07500                         | 200           |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.68500   | 0.62600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.61400   | 1.53600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.09300   | 3.00700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 4.09100   | 4.00500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 6.09100   | 6.00400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.10200   | 0.08700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 4.14100   | 4.05500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.14100   | 5.05400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 6.14100   | 6.05400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.19300   | 3.10700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.19100   | 4.10400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.19100   | 5.10400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.19100   | 6.10400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.99100   | 3.90500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.99100   | 5.90400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.04500   | 0.03700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.52100   | 0.47000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.42100   | 1.34400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.89100   | 3.80500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.89100   | 5.80400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.03800   | 0.03000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.48200   | 0.43300                         | 430           |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.03100   | 0.02500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.44400   | 0.39800                         | 200           |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.32500   | 1.25000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.79200   | 3.70500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.79100   | 4.70400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.79100   | 5.70400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01700   | 0.01200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.18200   | 1.11000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.64200   | 3.55500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.64100   | 5.55400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.01300   | 0.01000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.13500   | 1.06300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.59200   | 3.50500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.59100   | 4.50400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.59100   | 5.50400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.27400   | 0.24200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.08900   | 1.01800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.54200   | 3.45500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.54100   | 4.45400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.54100   | 5.45400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.24400   | 0.21800                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.04200   | 0.97200                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.02100   | 0.01600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.23000   | 1.15600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.99100   | 6.90400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 4.04100   | 3.95500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.04100   | 6.95400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 7.09100   | 7.00400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.27700   | 1.20300                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.99600   | 0.92700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.15300   | 0.13400                         | 10,000        |
| 08/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.86000   | 0.79500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.29100   | 5.20400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.79100   | 6.70400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.13400   | 0.11700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.74100   | 8.65400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.84100   | 6.75400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.84100   | 8.75400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.21900   | 0.19400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.94100   | 6.85400                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 14 June 2010      | 16.45  | P            | Foreign Exchange Future | 8.94100   | 8.85400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 16.55  | P            | Foreign Exchange Future | 9.04100   | 8.95400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 16.50  | P            | Foreign Exchange Future | 8.99100   | 8.90400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 14.70  | P            | Foreign Exchange Future | 7.19100   | 7.10400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 16.70  | P            | Foreign Exchange Future | 9.19100   | 9.10400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 10.75  | P            | Foreign Exchange Future | 3.24300   | 3.15600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 14.75  | P            | Foreign Exchange Future | 7.24100   | 7.15400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 16.75  | P            | Foreign Exchange Future | 9.24100   | 9.15400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 10.80  | P            | Foreign Exchange Future | 3.29200   | 3.20600                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 14.80  | P            | Foreign Exchange Future | 7.29100   | 7.20400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 16.80  | P            | Foreign Exchange Future | 9.29100   | 9.20400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 9.09100   | 9.00400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.79100   | 8.70400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.69100   | 6.60400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.69100   | 8.60400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.64100   | 6.55400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.64100   | 8.55400                         | 0             |
| 08/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.95000   | 0.88300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.63560   | 7.72440                         | 7,192         |
| 08/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.01200   | 0.01700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.05500   | 0.06700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.86600   | 0.94400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.79500   | 1.88200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.78700   | 2.87600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.78600   | 3.87500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.01300   | 0.01800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.05700   | 0.06900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.31900   | 0.36600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.90600   | 0.98500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.84400   | 1.93200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.83700   | 2.92600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.83600   | 3.92500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.30300   | 0.34800                         | 509           |
| 08/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.01200   | 0.01600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.05200   | 0.06400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.28800   | 0.33100                         | 100           |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.82600   | 0.90400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.74500   | 1.83300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.73700   | 2.82600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.73600   | 3.82500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.05000   | 0.06200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.27300   | 0.31500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.78800   | 0.86400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.69700   | 1.78400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.68700   | 2.77600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.68600   | 3.77500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.04700   | 0.05700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.24700   | 0.28600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.71500   | 0.78900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.59900   | 1.68700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.58800   | 2.67600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.58600   | 3.67500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.04500   | 0.05500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.23500   | 0.27300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.68000   | 0.75300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.55000   | 1.63800                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.53800   | 2.62600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.53600   | 3.62500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.04300   | 0.05300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.22300   | 0.26000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.64600   | 0.71800                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.50200   | 1.58900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.48800   | 2.57700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.48600   | 3.57500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.03900   | 0.04700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.55200   | 0.61900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.35700   | 1.44500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.33900   | 2.42700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.33600   | 3.42500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.04000   | 0.04900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.20300   | 0.23600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.58200   | 0.65100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.40500   | 1.49300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.38800   | 2.47700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.38600   | 3.47500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.03600   | 0.04400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.17600   | 0.20600                         | 585           |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.49400   | 0.55900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.26200   | 1.34900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.23900   | 2.32800                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.23600   | 3.32500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.19300   | 0.22500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.01500   | 0.02000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.06200   | 0.07500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.35400   | 0.40400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 0.98800   | 1.06900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 1.94200   | 2.03000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 2.93700   | 3.02500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 3.93600   | 4.02400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.01400   | 0.01900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.05900   | 0.07200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.33600   | 0.38500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 0.94700   | 1.02700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 1.89300   | 1.98100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 2.88700   | 2.97500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 3.88600   | 3.97500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.01000   | 0.01400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.04800   | 0.05900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.26000   | 0.30000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.75100   | 0.82600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.64800   | 1.73500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.63700   | 2.72600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.63600   | 3.72500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.04200   | 0.05100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.21300   | 0.24800                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.61400   | 0.68400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.45400   | 1.54100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.43800   | 2.52700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.43600   | 3.52500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.03700   | 0.04600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.18400   | 0.21500                         | 3,000         |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.52200   | 0.58800                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.31000   | 1.39700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.28900   | 2.37800                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.28600   | 3.37500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.08300   | 0.09800                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.09300   | 0.11000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.15300   | 0.18000                         | 500           |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.13400   | 0.15800                         | 3,000         |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.09600   | 0.11400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.10400   | 0.12300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.46800   | 1.39900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.56000   | 1.49000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.19800   | 1.13400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.60700   | 1.53600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 1.06700   | 1.00600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.74700   | 1.67400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.23600   | 0.21400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.89800   | 0.84100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.75100   | 2.67200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.72000   | 4.63500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.71500   | 6.62700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.71400   | 8.62600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.17800   | 0.16000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.77700   | 0.72400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.60600   | 2.52700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.57200   | 4.48700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.56500   | 6.47700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.56400   | 8.47600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.11500   | 0.10200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.62400   | 0.57600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.41200   | 2.33500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.37400   | 4.29000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.36500   | 6.27700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.36400   | 8.27600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.06100   | 0.05300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.45000   | 0.41100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.17300   | 2.09800                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 4.12800   | 4.04500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 6.11500   | 6.02700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 8.11400   | 8.02600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.05200   | 0.04500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.41800   | 0.38000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.12600   | 2.05100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 4.07900   | 3.99600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 6.06500   | 5.97700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 8.06400   | 7.97600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.85700   | 0.80100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.25800   | 0.23500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.94000   | 0.88200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.80000   | 2.72000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.77000   | 4.68400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.76500   | 6.67700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.76400   | 8.67600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.01900   | 0.01900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.19600   | 0.17700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.81700   | 0.76200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.65400   | 2.57500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.62100   | 4.53600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.61500   | 6.52700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.61400   | 8.52600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.02100   | 0.02100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.21600   | 0.19500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.70300   | 2.62300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.67100   | 4.58500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.66500   | 6.57700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.66400   | 8.57600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.16000   | 0.14400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.73700   | 0.68600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.55700   | 2.47900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.52200   | 4.43700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.51500   | 6.42700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.51400   | 8.42600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.14400   | 0.12900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.69900   | 0.64900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.50900   | 2.43100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.47300   | 4.38800                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.46500   | 6.37700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.46400   | 8.37600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.12900   | 0.11500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.66100   | 0.61200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.46100   | 2.38300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.42400   | 4.33900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.41500   | 6.32700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.41400   | 8.32600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.10200   | 0.09000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.58700   | 0.54100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.36400   | 2.28800                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.32500   | 4.24100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.31500   | 6.22700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.31400   | 8.22600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.09000   | 0.08000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.55200   | 0.50700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.31600   | 2.24000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.27600   | 4.19200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.26500   | 6.17700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.26400   | 8.17600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.51700   | 0.47400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.07000   | 0.06100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.48300   | 0.44200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.22100   | 2.14500                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.17700   | 4.09400                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.16500   | 6.07700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.16400   | 8.07600                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.08000   | 0.07000                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.26900   | 2.19300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.22600   | 4.14300                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.21500   | 6.12700                         | 0             |
| 08/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.21400   | 8.12600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.76160   | 7.85270                         | 673           |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.01500   | 0.02000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.04100   | 0.04900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.11000   | 0.12700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 0.41400   | 0.46300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.95   | C            | Foreign Exchange Future | 0.94700   | 1.02300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.95   | C            | Foreign Exchange Future | 1.83000   | 1.91900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.95   | C            | Foreign Exchange Future | 2.81600   | 2.90700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 3.95   | C            | Foreign Exchange Future | 3.81200   | 3.90400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 0.26300   | 0.29700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.01400   | 0.01900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.04000   | 0.04800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.10700   | 0.12400                         | 300           |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.00   | C            | Foreign Exchange Future | 0.91100   | 0.98600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 1.78200   | 1.87100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.76600   | 2.85700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.76300   | 3.85400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.01300   | 0.01800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.03900   | 0.04600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.10400   | 0.12000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.38300   | 0.42900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.87600   | 0.95000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.73500   | 1.82300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.71600   | 2.80700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.71300   | 3.80400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.01300   | 0.01700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.03800   | 0.04500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.10100   | 0.11700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.36800   | 0.41300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.84200   | 0.91500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.68700   | 1.77500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.66700   | 2.75800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.66300   | 3.75400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.39800   | 0.44600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.01200   | 0.01600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.03700   | 0.04400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.09800   | 0.11300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.35400   | 0.39800                         | 4,400         |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.80900   | 0.88100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.64000   | 1.72800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.61700   | 2.70800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.61300   | 3.70400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.03600   | 0.04300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.09500   | 0.11000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.34100   | 0.38300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.77700   | 0.84800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.59300   | 1.68100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.56700   | 2.65800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.56300   | 3.65400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.03500   | 0.04200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.09200   | 0.10700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.32800   | 0.36900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.74600   | 0.81500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.54600   | 1.63400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.51800   | 2.60900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.51300   | 3.60400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.13800   | 0.15800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.18100   | 0.20600                         | 330           |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.14200   | 0.16300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.17000   | 0.19400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.02400   | 0.02900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.06100   | 0.07200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.18700   | 0.21300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.71200   | 4.80300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.03200   | 0.03800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.08300   | 0.09600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.28200   | 0.31900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.63100   | 0.69600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.36300   | 1.44900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.32000   | 2.41100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.31400   | 3.40500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00900   | 0.01300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.03300   | 0.03900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.08500   | 0.09900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.29300   | 0.33100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.65800   | 0.72400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.40800   | 1.49500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.36900   | 2.46000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.36300   | 3.45500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.25300   | 0.28700                         | 117           |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00800   | 0.01200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.03100   | 0.03700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.08100   | 0.09400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.27200   | 0.30800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.60400   | 0.66800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.31800   | 1.40400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.27000   | 2.36100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.26400   | 3.35500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.31600   | 0.35600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.04300   | 0.05100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.11700   | 0.13500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.44800   | 0.50000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.02100   | 1.09900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 1.92700   | 2.01600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 2.91500   | 3.00600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 3.91200   | 4.00300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.04200   | 0.05000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.11300   | 0.13100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.43100   | 0.48100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 0.98300   | 1.06000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.87800   | 1.96700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.86500   | 2.95700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.86200   | 3.95300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.01000   | 0.01400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.03500   | 0.04100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.09000   | 0.10400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.71600   | 0.78400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.50000   | 1.58700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.46800   | 2.55900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.46300   | 3.55400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.03400   | 0.04000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.08700   | 0.10200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.30400   | 0.34300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.68600   | 0.75400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.45400   | 1.54100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.41900   | 2.51000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.41300   | 3.50400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.29200   | 7.20400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.04200   | 0.03800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.27400   | 0.25100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.89200   | 0.84000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.67500   | 2.59900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.62200   | 4.53700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.59800   | 6.51000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.58900   | 8.49900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.03800   | 0.03400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.25400   | 0.23100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.62800   | 2.55100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.57300   | 4.48800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.54800   | 6.46100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.53900   | 8.44900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.12100   | 0.10700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.56900   | 0.52800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.25100   | 2.17800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.18000   | 4.09700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.15400   | 6.06700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.13900   | 8.05000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.10900   | 0.09600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.53600   | 0.49700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.20500   | 2.13200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 4.13100   | 4.04800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 6.10500   | 6.01800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 8.08900   | 8.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.85400   | 0.80300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.05600   | 0.05100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.34200   | 0.31500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 1.01000   | 0.95500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.81900   | 2.74100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.76900   | 4.68400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.74600   | 6.65900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.73900   | 8.64900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 1.09100   | 1.03400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.04600   | 0.04200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.29600   | 0.27100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.93100   | 0.87800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.72300   | 2.64600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.67100   | 4.58600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.64700   | 6.56000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.63900   | 8.54900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.05100   | 0.04600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.31900   | 0.29300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.97000   | 0.91600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.77100   | 2.69300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.72000   | 4.63500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.69700   | 6.60900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.51900   | 1.45300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.47500   | 1.41000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.34900   | 3.26900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.31200   | 5.22600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.60800   | 1.54100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.88000   | 1.81000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.92600   | 1.85500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.68900   | 8.59900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.03400   | 0.03100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.23400   | 0.21200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.81600   | 0.76600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.58000   | 2.50400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.52300   | 4.43900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.49900   | 6.41200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.48900   | 8.39900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.03100   | 0.02800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.21500   | 0.19500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.77900   | 0.73000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.53300   | 2.45700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.47400   | 4.39000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.44900   | 6.36300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.43900   | 8.34900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.02800   | 0.02500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.19700   | 0.17800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.74200   | 0.69500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.48600   | 2.41000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.42500   | 4.34100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.40000   | 6.31300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.38900   | 8.29900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.63600   | 0.59300                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.02500   | 0.02200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.18000   | 0.16200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.70600   | 0.66000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.43900   | 2.36400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.37600   | 4.29200                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.35100   | 6.26400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.33900   | 8.24900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.02300   | 0.02000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.16400   | 0.14700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.67100   | 0.62600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.39200   | 2.31700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.32700   | 4.24300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.30100   | 6.21500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.28900   | 8.19900                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.14900   | 0.13300                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.34500   | 2.27100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.27800   | 4.19500                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.25200   | 6.16600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.23900   | 8.15000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 1.05100   | 0.99400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.13500   | 0.12000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.60200   | 0.56000                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.29800   | 2.22400                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.22900   | 4.14600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.20300   | 6.11700                         | 0             |
| 08/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.18900   | 8.10000                         | 0             |
| 08/03/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 7.88740   | 7.98050                         | 0             |
| 08/03/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.52000   | 0.57000                         | 0             |
| 08/03/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.53000   | 0.54800                         | 0             |
| 08/03/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.54200   | 0.59400                         | 0             |
| 08/03/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.60500   | 0.56400                         | 0             |
| 08/03/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.69300   | 0.61800                         | 0             |
| 08/03/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.63300   | 0.59000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     |        |              | Foreign Exchange Future | 11.17430  | 11.22180                        | 17,919        |
| 08/03/2010 | £ / R On 15 March 2010     | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 12.00  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 11.00  | C            | Foreign Exchange Future | 0.20500   | 0.25400                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 10.00  | C            | Foreign Exchange Future | 1.17400   | 1.22200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 12.15  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 11.15  | C            | Foreign Exchange Future | 0.09600   | 0.14000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 10.15  | C            | Foreign Exchange Future | 1.02500   | 1.07200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010     | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.12800   | 0.17500                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 1.07400   | 1.12200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 2.02400   | 2.07200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.03300   | 0.05600                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.82500   | 0.87300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 1.82400   | 1.87200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.07400   | 0.10800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.97500   | 1.02200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 1.97400   | 2.02200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.05700   | 0.08700                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.92500   | 0.97300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 1.92400   | 1.97200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.02500   | 0.04500                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.77500   | 0.82300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 1.77400   | 1.82200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.16500   | 0.21300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 1.12400   | 1.17200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.01900   | 0.03600                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.72600   | 0.77400                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 1.72400   | 1.77200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.04400   | 0.07000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.87500   | 0.92300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 1.87400   | 1.92200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 2.42400   | 2.47200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 2.82400   | 2.87200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 3.22400   | 3.27200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 2.17400   | 2.22200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 3.17400   | 3.22200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 3.32400   | 3.37200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 3.12400   | 3.17200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 2.52400   | 2.57200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 3.02400   | 3.07200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 2.97400   | 3.02200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 2.72400   | 2.77200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 2.47400   | 2.52200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 2.77400   | 2.82200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 08/03/2010 | £ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.29100   | 0.34100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 1.27400   | 1.32200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00700   | 0.01500                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.52800   | 0.57700                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 1.52400   | 1.57200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00400   | 0.01000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.43100   | 0.48100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 1.42400   | 1.47200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.01100   | 0.02300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.62600   | 0.67500                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 1.62400   | 1.67200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00200   | 0.00700                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.33700   | 0.38700                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 1.32400   | 1.37200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.24700   | 0.29700                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 1.22400   | 1.27200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00300   | 0.00800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.38400   | 0.43300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 1.37400   | 1.42200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 08/03/2010 | £ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00500   | 0.01200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.47900   | 0.52900                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 1.47400   | 1.52200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00900   | 0.01800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.57700   | 0.62600                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 1.57400   | 1.62200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.01500   | 0.02800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.67600   | 0.72400                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 1.67400   | 1.72200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 2.57400   | 2.62200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 2.67400   | 2.72200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 2.62400   | 2.67200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 2.37400   | 2.42200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 2.27400   | 2.32200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 2.32400   | 2.37200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 2.22400   | 2.27200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 2.07400   | 2.12200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 2.12400   | 2.17200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.35  | P            | Foreign Exchange Future | 7.17600   | 7.12800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.35  | P            | Foreign Exchange Future | 9.17600   | 9.12800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 3.87600   | 3.82800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.05  | P            | Foreign Exchange Future | 5.87600   | 5.82800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.05  | P            | Foreign Exchange Future | 7.87600   | 7.82800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.05  | P            | Foreign Exchange Future | 9.87600   | 9.82800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 3.97600   | 3.92800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 5.97600   | 5.92800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 7.97600   | 7.92800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.15  | P            | Foreign Exchange Future | 9.97600   | 9.92800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 3.92600   | 3.87800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 5.92600   | 5.87800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 7.92600   | 7.87800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.10  | P            | Foreign Exchange Future | 9.92600   | 9.87800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.95  | P            | Foreign Exchange Future | 7.77600   | 7.72800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.95  | P            | Foreign Exchange Future | 9.77600   | 9.72800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.85  | P            | Foreign Exchange Future | 7.67600   | 7.62800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.85  | P            | Foreign Exchange Future | 9.67600   | 9.62800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.90  | P            | Foreign Exchange Future | 7.72600   | 7.67800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 20.90  | P            | Foreign Exchange Future | 9.72600   | 9.67800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.80  | P            | Foreign Exchange Future | 7.62600   | 7.57800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.80  | P            | Foreign Exchange Future | 9.62600   | 9.57800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.55  | P            | Foreign Exchange Future | 7.37600   | 7.32800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.55  | P            | Foreign Exchange Future | 9.37600   | 9.32800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.50  | P            | Foreign Exchange Future | 7.32600   | 7.27800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.50  | P            | Foreign Exchange Future | 9.32600   | 9.27800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.60  | P            | Foreign Exchange Future | 7.42600   | 7.37800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.60  | P            | Foreign Exchange Future | 9.42600   | 9.37800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 2.32600   | 2.27800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 0.34100   | 0.30600                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 1.32600   | 1.27900                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 3.32600   | 3.27800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 4.32600   | 4.27800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 5.32600   | 5.27800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 6.32600   | 6.27800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 0.43500   | 0.39600                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 1.42600   | 1.37900                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 2.42600   | 2.37800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 3.42600   | 3.37800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 4.42600   | 4.37800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 5.42600   | 5.37800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 6.42600   | 6.37800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 0.53100   | 0.49000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 1.52600   | 1.47900                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 2.52600   | 2.47800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 3.52600   | 3.47800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 4.52600   | 4.47800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.70  | P            | Foreign Exchange Future | 5.52600   | 5.47800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 6.52600   | 6.47800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 0.62900   | 0.58600                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 1.62600   | 1.57800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 2.62600   | 2.57800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 3.62600   | 3.57800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 4.62600   | 4.57800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.80  | P            | Foreign Exchange Future | 5.62600   | 5.57800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 6.62600   | 6.57800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.02300   | 0.02500                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 0.77800   | 0.73300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 1.77600   | 1.72800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 2.77600   | 2.72800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 3.77600   | 3.72800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 4.77600   | 4.72800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.95  | P            | Foreign Exchange Future | 5.77600   | 5.72800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 6.77600   | 6.72800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 0.67800   | 0.63500                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 1.67600   | 1.62800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 2.67600   | 2.62800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 3.67600   | 3.62800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 4.67600   | 4.62800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.85  | P            | Foreign Exchange Future | 5.67600   | 5.62800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 6.67600   | 6.62800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 0.38700   | 0.35100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 1.37600   | 1.32900                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 2.37600   | 2.32800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 3.37600   | 3.32800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 4.37600   | 4.32800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 5.37600   | 5.32800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 6.37600   | 6.32800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 0.58000   | 0.53800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 1.57600   | 1.52800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 2.57600   | 2.52800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 3.57600   | 3.52800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 4.57600   | 4.52800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.75  | P            | Foreign Exchange Future | 5.57600   | 5.52800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 6.57600   | 6.52800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 0.48300   | 0.44300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 1.47600   | 1.42900                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 2.47600   | 2.42800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 3.47600   | 3.42800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 4.47600   | 4.42800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 5.47600   | 5.42800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 6.47600   | 6.42800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 0.72800   | 0.68300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 1.72600   | 1.67800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 2.72600   | 2.67800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 3.72600   | 3.67800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 4.72600   | 4.67800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.90  | P            | Foreign Exchange Future | 5.72600   | 5.67800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 6.72600   | 6.67800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 2.87600   | 2.82800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.75  | P            | Foreign Exchange Future | 7.57600   | 7.52800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.75  | P            | Foreign Exchange Future | 9.57600   | 9.52800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 3.22600   | 3.17800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 5.22600   | 5.17800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.40  | P            | Foreign Exchange Future | 7.22600   | 7.17800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.40  | P            | Foreign Exchange Future | 9.22600   | 9.17800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.70  | P            | Foreign Exchange Future | 7.52600   | 7.47800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.70  | P            | Foreign Exchange Future | 9.52600   | 9.47800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 3.27600   | 3.22800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 5.27600   | 5.22800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.45  | P            | Foreign Exchange Future | 7.27600   | 7.22800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.45  | P            | Foreign Exchange Future | 9.27600   | 9.22800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 3.02600   | 2.97800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 5.02600   | 4.97800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.20  | P            | Foreign Exchange Future | 7.02600   | 6.97800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.20  | P            | Foreign Exchange Future | 9.02600   | 8.97800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.65  | P            | Foreign Exchange Future | 7.47600   | 7.42800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.65  | P            | Foreign Exchange Future | 9.47600   | 9.42800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 3.17600   | 3.12800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 5.17600   | 5.12800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 0.17000   | 0.14800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 1.12600   | 1.07900                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 2.12600   | 2.07800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 3.12600   | 3.07800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 4.12600   | 4.07800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 5.12600   | 5.07800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 6.12600   | 6.07800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 8.12600   | 8.07800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.30  | P            | Foreign Exchange Future | 10.12600  | 10.07800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 0.29500   | 0.26400                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 1.27600   | 1.22900                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 2.27600   | 2.22800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 4.27600   | 4.22800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 6.27600   | 6.22800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 8.27600   | 8.22800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.45  | P            | Foreign Exchange Future | 10.27600  | 10.22800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 8.37600   | 8.32800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.55  | P            | Foreign Exchange Future | 10.37600  | 10.32800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 8.42600   | 8.37800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.60  | P            | Foreign Exchange Future | 10.42600  | 10.37800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 8.57600   | 8.52800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.75  | P            | Foreign Exchange Future | 10.57600  | 10.52800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 8.67600   | 8.62800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.85  | P            | Foreign Exchange Future | 10.67600  | 10.62800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 8.72600   | 8.67800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.90  | P            | Foreign Exchange Future | 10.72600  | 10.67800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 8.77600   | 8.72800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.95  | P            | Foreign Exchange Future | 10.77600  | 10.72800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.04100   | 0.04100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 0.87700   | 0.83100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 1.87600   | 1.82800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 4.87600   | 4.82800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 6.87600   | 6.82800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 8.87600   | 8.82800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 22.05  | P            | Foreign Exchange Future | 10.87600  | 10.82800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 8.62600   | 8.57800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.80  | P            | Foreign Exchange Future | 10.62600  | 10.57800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 8.47600   | 8.42800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.65  | P            | Foreign Exchange Future | 10.47600  | 10.42800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 0.25100   | 0.22300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 1.22600   | 1.17900                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 2.22600   | 2.17800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 4.22600   | 4.17800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 6.22600   | 6.17800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 8.22600   | 8.17800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.40  | P            | Foreign Exchange Future | 10.22600  | 10.17800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.13300   | 0.11500                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 1.07600   | 1.03000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 2.07600   | 2.02800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 4.07600   | 4.02800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 6.07600   | 6.02800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 8.07600   | 8.02800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.25  | P            | Foreign Exchange Future | 10.07600  | 10.02800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.10000   | 0.08600                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 1.02700   | 0.98000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 2.02600   | 1.97800                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 4.02600   | 3.97800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 6.02600   | 5.97800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 8.02600   | 7.97800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.20  | P            | Foreign Exchange Future | 10.02600  | 9.97800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 0.20900   | 0.18400                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 1.17600   | 1.12900                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 2.17600   | 2.12800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 4.17600   | 4.12800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 6.17600   | 6.12800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 8.17600   | 8.12800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.35  | P            | Foreign Exchange Future | 10.17600  | 10.12800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 8.32600   | 8.27800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 21.50  | P            | Foreign Exchange Future | 10.32600  | 10.27800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.05400   | 0.05300                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 0.92700   | 0.88100                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 1.92600   | 1.87800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 2.92600   | 2.87800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 4.92600   | 4.87800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 6.92600   | 6.87800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 8.92600   | 8.87800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 22.10  | P            | Foreign Exchange Future | 10.92600  | 10.87800                        | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.07200   | 0.06800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 0.97700   | 0.93000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 1.97600   | 1.92800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 2.97600   | 2.92800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 4.97600   | 4.92800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.15  | P            | Foreign Exchange Future | 6.97600   | 6.92800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.15  | P            | Foreign Exchange Future | 8.97600   | 8.92800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 22.15  | P            | Foreign Exchange Future | 10.97600  | 10.92800                        | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.03100   | 0.03200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 0.82700   | 0.78200                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 1.82600   | 1.77800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 2.82600   | 2.77800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 4.82600   | 4.77800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 6.82600   | 6.77800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 8.82600   | 8.77800                         | 0             |
| 08/03/2010 | £ / R On 15 March 2010 | 22.00  | P            | Foreign Exchange Future | 10.82600  | 10.77800                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010  |        |              | Foreign Exchange Future | 11.36090  | 11.40870                        | 18,429        |
| 08/03/2010 | £ / R On 14 June 2010  | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 15.85  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 17.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 15.70  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 13.60  | C            | Foreign Exchange Future | 0.03600   | 0.04600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.09300   | 0.11300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.83400   | 0.89000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 9.60   | C            | Foreign Exchange Future | 1.77100   | 1.82100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010  | 12.45  | C            | Foreign Exchange Future | 0.10700   | 0.13000                         | 8,032         |
| 08/03/2010 | £ / R On 14 June 2010  | 11.45  | C            | Foreign Exchange Future | 0.31200   | 0.35900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.95900   | 1.01400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.91900   | 1.96800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.13000   | 0.15700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.40000   | 0.45300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.14100   | 1.19600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.37400   | 0.42700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.09300   | 1.14900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.01600   | 0.02200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.05600   | 0.06900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.13700   | 0.16500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.42600   | 0.48000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.18800   | 1.24300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.21000   | 0.24800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.68000   | 0.73700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.57500   | 1.62600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.03400   | 0.04300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.24900   | 0.29000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.79400   | 0.85000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.03800   | 0.04900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.09700   | 0.11800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.27800   | 0.32200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.87500   | 0.93000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.82000   | 1.87000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.01500   | 0.02000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.15200   | 0.18200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.48300   | 0.53800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.06500   | 0.08000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.16900   | 0.20100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.54400   | 0.60000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.38100   | 1.43300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.03200   | 0.04100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.08500   | 0.10400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.23500   | 0.27500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.75500   | 0.81100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.67300   | 1.72300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.19900   | 0.23500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.64400   | 0.70100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.52600   | 1.57700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.05800   | 0.07100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.14400   | 0.17300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.23600   | 1.29000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.02000   | 0.02600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.06300   | 0.07700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.16000   | 0.19200                         | 28            |
| 08/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.51300   | 0.56800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.33200   | 1.38500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.06800   | 0.08400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.17800   | 0.21200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.57600   | 0.63200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.42900   | 1.48100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.07100   | 0.08700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.18800   | 0.22300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.47800   | 1.52900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.08100   | 0.09900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.22200   | 0.26100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.71300   | 2.76100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 3.01200   | 3.06000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.96200   | 3.01100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.46400   | 2.51300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.41500   | 2.46300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.71700   | 0.77300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.62400   | 1.67400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.03000   | 0.03800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.04400   | 0.05600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.05400   | 0.06600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.35000   | 0.40200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 1.04600   | 1.10300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 2.01800   | 2.06700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.01200   | 0.01700                         | 8,032         |
| 08/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.33100   | 0.37800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 1.00200   | 1.05700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.04100   | 0.05200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.10200   | 0.12400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.29500   | 0.34000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.91600   | 0.97200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.87000   | 1.91900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.02400   | 0.03200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.11200   | 0.13600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.61000   | 0.66600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.96800   | 2.01700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.46100   | 3.51000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.02100   | 0.02800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.01700   | 0.02300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.08900   | 0.10800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.45400   | 0.50800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.72200   | 1.77200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.21200   | 3.26000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00900   | 0.01300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.06000   | 0.07400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.26300   | 0.30600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.28400   | 1.33700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.76300   | 2.81100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.01400   | 0.01900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.02800   | 0.03600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.05200   | 0.06400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.07700   | 0.09500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.12400   | 0.15000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.01900   | 0.02500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.02600   | 0.03400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.05000   | 0.06100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.07400   | 0.09100                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.11800   | 0.14300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.02300   | 0.03000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 11,194        |
| 08/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.04700   | 0.05900                         | 11,194        |
| 08/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.01300   | 0.01800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.56400   | 2.61200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.66300   | 2.71200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.61300   | 2.66200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.36500   | 2.41300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.26600   | 2.31400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.31500   | 2.36400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.21600   | 2.26400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.06700   | 2.11600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.11700   | 2.16500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.01000   | 0.01400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.81300   | 2.86100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.16600   | 2.21500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.16200   | 3.21000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.31200   | 3.36000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.11200   | 3.16000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.51400   | 2.56200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.28900   | 9.24100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.49600   | 3.45000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.49000   | 5.44300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.48900   | 7.44100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.48900   | 9.44100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.19900   | 3.15500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.18900   | 9.14100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.88900   | 7.84100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.88900   | 9.84100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 7.98900   | 7.94100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 9.98900   | 9.94100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.93900   | 7.89100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.93900   | 9.89100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.79300   | 3.74700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.78900   | 7.74100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.78900   | 9.74100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.68900   | 7.64100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.68900   | 9.64100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.74400   | 3.69800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.74000   | 5.69200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.73900   | 9.69100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.63900   | 7.59100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.63900   | 9.59100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.38900   | 7.34200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.38900   | 9.34100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.34700   | 3.30200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.34000   | 5.29300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.33900   | 7.29200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.33900   | 9.29100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.44600   | 3.40100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.44000   | 5.39300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.43900   | 7.39100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.43900   | 9.39100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 3.00200   | 2.95900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.08600   | 2.05000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.14000   | 6.09200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.61200   | 2.57100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.10700   | 1.08400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.56300   | 1.53200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.03900   | 2.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.51500   | 2.47500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 3.99200   | 3.94600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 4.99100   | 4.94300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 5.99000   | 5.94200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 6.98900   | 6.94200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.75800   | 2.71600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.06300   | 1.04100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.51600   | 1.48600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 1.99100   | 1.95500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.46700   | 2.42700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 2.95300   | 2.91000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 3.94300   | 3.89600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 4.94100   | 4.89300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 5.94000   | 5.89200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.93900   | 6.89200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.02300   | 0.02800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.50200   | 0.49700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.79900   | 1.76500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.24800   | 3.20400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.74100   | 4.69400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.24000   | 6.19200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.73900   | 7.69100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.23900   | 9.19100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.24300   | 0.24900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.37800   | 1.34900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.80600   | 2.76400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.29200   | 4.24500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.79000   | 5.74200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.28900   | 7.24200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.78900   | 8.74100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.66000   | 2.61900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.14900   | 0.15700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.15100   | 1.12700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.56300   | 2.52300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.04200   | 3.99500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.54000   | 5.49300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.03900   | 6.99200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.53900   | 8.49100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.05500   | 0.06300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.43400   | 0.43100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.24100   | 1.21500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.18000   | 2.14300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.15000   | 3.10600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.14200   | 4.09500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.14000   | 5.09300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.04100   | 0.04800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.37000   | 0.36900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.05100   | 3.00800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.04000   | 4.99300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.04000   | 5.99200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.03500   | 0.04400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.33900   | 0.34300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.19000   | 6.14200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.94300   | 1.90700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.39700   | 3.35200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.39100   | 4.34400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.39000   | 5.34300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.39000   | 6.34200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.13300   | 2.09700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.64400   | 3.59900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.64100   | 4.59400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.64000   | 5.59200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.64000   | 6.59200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.41900   | 2.37900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.10600   | 0.11400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.59500   | 3.54900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.59000   | 5.54200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.58900   | 7.54100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.58900   | 9.54100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.13900   | 8.09100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.13900  | 10.09100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.54500   | 3.50000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.53900   | 7.49100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.53900   | 9.49100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.03900   | 8.99100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.29800   | 3.25300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.83900   | 7.79100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.83900   | 9.79100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.61100   | 0.60200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.47000   | 1.44000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.89300   | 3.84600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.89100   | 4.84300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.89000   | 5.84200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.88900   | 6.84200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.72700   | 0.71400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.61000   | 1.57800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.01800   | 0.02200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.16500   | 0.17300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.76700   | 0.75300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.65700   | 1.62500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.09200   | 4.04500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.09000   | 5.04300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.09000   | 6.04200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.08900   | 7.04200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.02100   | 0.02600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.20200   | 0.20900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.84900   | 0.83300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.75200   | 1.71800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.70900   | 2.66700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.19200   | 4.14500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.19000   | 5.14300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.18900   | 7.14200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.02500   | 0.03100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.93300   | 0.91400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.84700   | 1.81200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.29000   | 5.24300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.29000   | 6.24200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.13300   | 0.14200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.68800   | 0.67600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.09400   | 0.10200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.57400   | 0.56600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.42400   | 1.39500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.37100   | 2.33200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.84300   | 3.79700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.84100   | 4.79300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.84000   | 5.79200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.84000   | 6.79200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.18300   | 0.19100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.80800   | 0.79200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.70400   | 1.67100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.13900   | 7.09200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.22200   | 0.22900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.89100   | 0.87300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.24200   | 4.19500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.24000   | 5.19300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.23900   | 7.19200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.90400   | 2.86100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.06400   | 0.07100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.46700   | 0.46300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.28600   | 1.25900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.22700   | 2.19000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.69400   | 3.64800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.69100   | 4.64400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.69000   | 5.64200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.69000   | 6.64200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.18900   | 8.14100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.18900  | 10.14100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.08300   | 0.09100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.53800   | 0.53100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.32300   | 2.28400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.28900   | 8.24100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.28900  | 10.24100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.38900   | 8.34100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.38900  | 10.34100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.11900   | 0.12800                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.64900   | 0.63900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.44100   | 4.39400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.44000   | 6.39200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.43900   | 8.39100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.43900  | 10.39100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.59100   | 4.54400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.59000   | 6.54200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.58900   | 8.54100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.58900  | 10.54100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.63900   | 8.59100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.63900  | 10.59100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.79100   | 4.74300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.79000   | 6.74200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.78900  | 10.74100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.02700   | 0.03400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.26500   | 0.27100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.97600   | 0.95600                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.89500   | 1.86000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.85500   | 2.81300                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.83900   | 8.79100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.83900  | 10.79100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.03200   | 0.04000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.31300   | 0.31800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.93900   | 8.89100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.93900  | 10.89100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.03000   | 0.03700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.28900   | 0.29400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 1.01900   | 0.99800                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.88900   | 8.84100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.88900  | 10.84100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.74000   | 6.69200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.73900   | 8.69100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.73900  | 10.69100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.54100   | 4.49400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 14 June 2010      | 17.90  | P            | Foreign Exchange Future | 6.54000   | 6.49200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 21.90  | P            | Foreign Exchange Future | 10.53900  | 10.49100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 9.45   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 10.45  | P            | Foreign Exchange Future | 0.04800   | 0.05500                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 11.45  | P            | Foreign Exchange Future | 0.40100   | 0.40000                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 12.45  | P            | Foreign Exchange Future | 1.19600   | 1.17100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 19.45  | P            | Foreign Exchange Future | 8.08900   | 8.04100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 21.45  | P            | Foreign Exchange Future | 10.08900  | 10.04100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 19.40  | P            | Foreign Exchange Future | 8.03900   | 7.99100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 21.40  | P            | Foreign Exchange Future | 10.03900  | 9.99100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 9.60   | P            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 0.07300   | 0.08100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 1.33200   | 1.30400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 13.60  | P            | Foreign Exchange Future | 2.27500   | 2.23700                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 8.23900   | 8.19100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 21.60  | P            | Foreign Exchange Future | 10.23900  | 10.19100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 15.70  | P            | Foreign Exchange Future | 4.34100   | 4.29400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 17.70  | P            | Foreign Exchange Future | 6.34000   | 6.29200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 19.70  | P            | Foreign Exchange Future | 8.33900   | 8.29100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 21.70  | P            | Foreign Exchange Future | 10.33900  | 10.29100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 15.85  | P            | Foreign Exchange Future | 4.49100   | 4.44400                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 17.85  | P            | Foreign Exchange Future | 6.49000   | 6.44200                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 19.85  | P            | Foreign Exchange Future | 8.48900   | 8.44100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 21.85  | P            | Foreign Exchange Future | 10.48900  | 10.44100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 20.35  | P            | Foreign Exchange Future | 8.98900   | 8.94100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 22.35  | P            | Foreign Exchange Future | 10.98900  | 10.94100                        | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 20.05  | P            | Foreign Exchange Future | 8.68900   | 8.64100                         | 0             |
| 08/03/2010 | £ / R On 14 June 2010      | 22.05  | P            | Foreign Exchange Future | 10.68900  | 10.64100                        | 0             |
| 08/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.54710  | 11.59640                        | 1,304         |
| 08/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.23100   | 0.27700                         | 0             |
| 08/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.22100   | 0.26500                         | 0             |
| 08/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.24200   | 0.28900                         | 0             |
| 08/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.37500   | 1.37300                         | 0             |
| 08/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.45400   | 1.44900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.41400   | 1.41100                         | 0             |
| 08/03/2010 | ¥ / R On 15 March 2010     |        |              | Foreign Exchange Future | 0.08170   | 0.08270                         | 1,364         |
| 08/03/2010 | ¥ / R On 15 March 2010     | 0.08   | C            | Foreign Exchange Future | 0.00196   | 0.00289                         | 0             |
| 08/03/2010 | ¥ / R On 15 March 2010     | 0.07   | C            | Foreign Exchange Future | 0.01170   | 0.01270                         | 0             |
| 08/03/2010 | ¥ / R On 15 March 2010     | 0.09   | C            | Foreign Exchange Future | 0.00002   | 0.00006                         | 0             |
| 08/03/2010 | ¥ / R On 15 March 2010     | 0.09   | P            | Foreign Exchange Future | 0.00832   | 0.00736                         | 0             |
| 08/03/2010 | ¥ / R On 15 March 2010     | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | ¥ / R On 15 March 2010     | 0.08   | P            | Foreign Exchange Future | 0.00026   | 0.00019                         | 0             |
| 08/03/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08310   | 0.08420                         | 0             |
| 08/03/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00530   | 0.00610                         | 0             |
| 08/03/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00184   | 0.00224                         | 0             |
| 08/03/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01322   | 0.01430                         | 0             |
| 08/03/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00012   | 0.00010                         | 0             |
| 08/03/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00874   | 0.00804                         | 0             |
| 08/03/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00220   | 0.00190                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     |        |              | Foreign Exchange Future | 10.09600  | 10.13380                        | 21,011        |
| 08/03/2010 | € / R On 15 March 2010     | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 9.65   | C            | Foreign Exchange Future | 0.44700   | 0.48700                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 8.65   | C            | Foreign Exchange Future | 1.44600   | 1.48400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 7.65   | C            | Foreign Exchange Future | 2.44600   | 2.48400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010     | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,636        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.54600   | 0.58500                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 1.54600   | 1.58400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 2.54600   | 2.58400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00400   | 0.01500                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.69600   | 0.73400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 1.69600   | 1.73400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 2.69600   | 2.73400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00300   | 0.01100                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.64600   | 0.68400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 1.64600   | 1.68400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 2.64600   | 2.68400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.49700   | 0.53600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 1.49600   | 1.53400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 2.49600   | 2.53400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00700   | 0.02100                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.74600   | 0.78400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 1.74600   | 1.78400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 2.74600   | 2.78400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 10            |
| 08/03/2010 | € / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00200   | 0.00800                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.59600   | 0.63500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 1.59600   | 1.63400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 2.59600   | 2.63400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.39800   | 0.43800                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 1.39600   | 1.43400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 2.39600   | 2.43400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 2.84600   | 2.88400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 2.99600   | 3.03400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 2.89600   | 2.93400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.84600   | 0.88400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 1.84600   | 1.88400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 2.94600   | 2.98400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.01100   | 0.02900                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.79600   | 0.83400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 1.79600   | 1.83400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 2.79600   | 2.83400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.08700   | 0.13200                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 1.04600   | 1.08400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 2.04600   | 2.08400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.05700   | 0.09900                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.99600   | 1.03400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 1.99600   | 2.03400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.02500   | 0.05300                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.89600   | 0.93400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 1.89600   | 1.93400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 2,700         |
| 08/03/2010 | € / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.01600   | 0.03900                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.34900   | 0.39000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 1.34600   | 1.38400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 2.34600   | 2.38400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.16400   | 0.20900                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 1.14600   | 1.18400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 2.14600   | 2.18400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,651        |
| 08/03/2010 | € / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.12300   | 0.16800                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 1.09600   | 1.13400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 2.09600   | 2.13400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.25300   | 0.29600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 1.24600   | 1.28400                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 2.24600   | 2.28400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.30000   | 0.34200                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 1.29600   | 1.33400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 2.29600   | 2.33400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.20700   | 0.25100                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 1.19600   | 1.23400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 2.19600   | 2.23400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.03900   | 0.07100                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.94600   | 0.98400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 1.94600   | 1.98400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 5.95400   | 5.91600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.09300   | 0.08700                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 1.05400   | 1.01600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 2.05400   | 2.01600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 3.05400   | 3.01600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 4.05400   | 4.01600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 5.05400   | 5.01600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 6.05400   | 6.01600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.01100   | 0.01700                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.80400   | 0.76700                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 1.80400   | 1.76600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 2.80400   | 2.76600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 3.80400   | 3.76600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 4.80400   | 4.76600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 5.80400   | 5.76600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00400   | 0.00800                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.70400   | 0.66700                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 1.70400   | 1.66600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 2.70400   | 2.66600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 3.70400   | 3.66600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 4.70400   | 4.66600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 5.70400   | 5.66600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00700   | 0.01200                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.75400   | 0.71700                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 1.75400   | 1.71600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 2.75400   | 2.71600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 3.75400   | 3.71600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 4.75400   | 4.71600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 5.75400   | 5.71600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.02700   | 0.03400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.90400   | 0.86600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 1.90400   | 1.86600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 2.90400   | 2.86600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 3.90400   | 3.86600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 4.90400   | 4.86600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 5.90400   | 5.86600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.01800   | 0.02500                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.85400   | 0.81700                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 1.85400   | 1.81600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 2.85400   | 2.81600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 3.85400   | 3.81600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 4.85400   | 4.81600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 5.85400   | 5.81600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.65400   | 0.61800                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 1.65400   | 1.61600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 2.65400   | 2.61600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 3.65400   | 3.61600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 4.65400   | 4.61600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 5.65400   | 5.61600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.17000   | 0.15500                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 1.15400   | 1.11600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 2.15400   | 2.11600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 3.15400   | 3.11600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 4.15400   | 4.11600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 5.15400   | 5.11600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 6.15400   | 6.11600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.12900   | 0.11900                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 1.10400   | 1.06600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 2.10400   | 2.06600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 3.10400   | 3.06600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 4.10400   | 4.06600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 5.10400   | 5.06600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 6.10400   | 6.06600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.06100   | 0.06500                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 1.00400   | 0.96600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 3.00400   | 2.96600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 4.00400   | 3.96600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 5.00400   | 4.96600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 6.00400   | 5.96600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.04100   | 0.04800                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.95400   | 0.91600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 1.95400   | 1.91600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 2.95400   | 2.91600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 3.95400   | 3.91600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 4.95400   | 4.91600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 9.15400   | 9.11600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.21500   | 0.19500                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 1.20400   | 1.16600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 3.20400   | 3.16600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 5.20400   | 5.16600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 7.20400   | 7.16600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 9.20400   | 9.16600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 7.05400   | 7.01600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 9.05400   | 9.01600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 2.00400   | 1.96600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 7.10400   | 7.06600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 9.10400   | 9.06600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 7.00400   | 6.96600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 9.00400   | 8.96600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 7.15400   | 7.11600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.60400   | 0.56800                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 1.60400   | 1.56600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 2.60400   | 2.56600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 3.60400   | 3.56600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 4.60400   | 4.56600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 5.60400   | 5.56600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.40600   | 0.37400                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 1.40400   | 1.36600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 2.40400   | 2.36600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 3.40400   | 3.36600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 4.40400   | 4.36600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 5.40400   | 5.36600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.26100   | 0.23700                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 1.25400   | 1.21600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 2.25400   | 2.21600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 3.25400   | 3.21600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 4.25400   | 4.21600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 5.25400   | 5.21600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 7.25400   | 7.21600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 9.25400   | 9.21600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 7.40400   | 7.36600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 9.40400   | 9.36600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.50500   | 0.47000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 1.50400   | 1.46600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 3.50400   | 3.46600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 5.50400   | 5.46600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 7.50400   | 7.46600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 9.50400   | 9.46600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 7.60400   | 7.56600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.70  | P            | Foreign Exchange Future | 9.60400   | 9.56600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 7.75400   | 7.71600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 9.75400   | 9.71600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 7.85400   | 7.81600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 9.85400   | 9.81600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 8.00400   | 7.96600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 10.00400  | 9.96600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 7.95400   | 7.91600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 9.95400   | 9.91600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 7.70400   | 7.66600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 9.70400   | 9.66600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.35700   | 0.32700                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 1.35400   | 1.31600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 3.35400   | 3.31600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 5.35400   | 5.31600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 7.35400   | 7.31600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 9.35400   | 9.31600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.30800   | 0.28100                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 1.30400   | 1.26600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 3.30400   | 3.26600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 5.30400   | 5.26600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 7.30400   | 7.26600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 9.30400   | 9.26600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.45500   | 0.42200                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 1.45400   | 1.41600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 3.45400   | 3.41600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 5.45400   | 5.41600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 7.45400   | 7.41600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 9.45400   | 9.41600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 2.50400   | 2.46600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 7.65400   | 7.61600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 9.65400   | 9.61600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 7.90400   | 7.86600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 9.90400   | 9.86600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 7.80400   | 7.76600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 9.80400   | 9.76600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.55400   | 0.51900                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 1.55400   | 1.51600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 3.55400   | 3.51600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 5.55400   | 5.51600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 7.55400   | 7.51600                         | 0             |
| 08/03/2010 | € / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 9.55400   | 9.51600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  |        |              | Foreign Exchange Future | 10.26980  | 10.30730                        | 14,272        |
| 08/03/2010 | € / R On 14 June 2010  | 12.10  | C            | Foreign Exchange Future | 0.02500   | 0.03200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 11.90  | C            | Foreign Exchange Future | 0.03100   | 0.04000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 12.00  | C            | Foreign Exchange Future | 0.02800   | 0.03600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 13.30  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 11.30  | C            | Foreign Exchange Future | 0.06400   | 0.07900                         | 25            |
| 08/03/2010 | € / R On 14 June 2010  | 10.30  | C            | Foreign Exchange Future | 0.26700   | 0.30300                         | 20            |
| 08/03/2010 | € / R On 14 June 2010  | 9.30   | C            | Foreign Exchange Future | 0.98700   | 1.02400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 8.30   | C            | Foreign Exchange Future | 1.97200   | 2.01000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 7.30   | C            | Foreign Exchange Future | 2.97000   | 3.00800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 9.15   | C            | Foreign Exchange Future | 1.13100   | 1.17000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 8.15   | C            | Foreign Exchange Future | 2.12200   | 2.15900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 8.00   | C            | Foreign Exchange Future | 2.27100   | 2.30900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 12.15  | C            | Foreign Exchange Future | 0.02400   | 0.03100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 11.15  | C            | Foreign Exchange Future | 0.07800   | 0.09600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 10.15  | C            | Foreign Exchange Future | 0.33900   | 0.37800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010  | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.03700   | 0.04700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.13800   | 0.16300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.60200   | 0.64000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.52500   | 1.56300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.52100   | 2.55800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.09600   | 0.11600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.42700   | 0.46600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.27800   | 1.31700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.03300   | 0.04200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.11900   | 0.14200                         | 29            |
| 08/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.52800   | 0.56600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.42600   | 1.46400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.42100   | 2.45800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.03500   | 0.04400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.12800   | 0.15200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.56400   | 0.60200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.47600   | 1.51400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.47100   | 2.50800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.11100   | 0.13300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.49300   | 0.53100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.37700   | 1.41500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.37100   | 2.40900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.02900   | 0.03800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.10300   | 0.12400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.45900   | 0.49800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.32700   | 1.36600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.32100   | 2.35900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.04400   | 0.05500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.17100   | 0.20000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.72100   | 0.75900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 1.67400   | 1.71200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 2.67000   | 2.70800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.03900   | 0.04900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.14800   | 0.17400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.64000   | 0.67800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 1.57500   | 1.61300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.57000   | 2.60800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.06000   | 0.07500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.24800   | 0.28300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.94100   | 0.97800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 1.92200   | 1.96000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.92000   | 2.95800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.05600   | 0.07000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.23000   | 0.26400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.89500   | 0.93200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.87300   | 1.91100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.87000   | 2.90800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.04700   | 0.05900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.18400   | 0.21400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.76400   | 0.80100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.72400   | 1.76200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.72000   | 2.75800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.05300   | 0.06600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.21400   | 0.24600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.85100   | 0.88800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.82300   | 1.86100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.82000   | 2.85800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.05000   | 0.06200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.19900   | 0.23000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.80700   | 0.84400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.77300   | 1.81100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.77000   | 2.80800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 7.33000   | 7.29300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 9.33000   | 9.29300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.29700   | 0.29600                         | 271           |
| 08/03/2010 | € / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 1.09400   | 1.07200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 3.03400   | 2.99900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 5.03000   | 4.99300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 7.03000   | 6.99300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 9.03000   | 8.99300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 1.75800   | 1.72900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 1.66100   | 1.63300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 1.85500   | 1.82500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.58000   | 5.54300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.58000   | 7.54300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.58000   | 9.54300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.03700   | 0.03700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.42900   | 0.42300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 1.28000   | 1.25500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 3.23300   | 3.19700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 5.23000   | 5.19300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.23000   | 7.19300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.23000   | 9.19300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.03100   | 0.03100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.39400   | 0.38900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.23300   | 1.20900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.18300   | 3.14800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.18000   | 5.14300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.18000   | 7.14300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.18000   | 9.14300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.04400   | 0.04400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.46400   | 0.45700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.32700   | 1.30200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.28300   | 3.24700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.28000   | 5.24300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.28000   | 7.24300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.28000   | 9.24300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.02500   | 0.02500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.36000   | 0.35700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.18600   | 1.16300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.13300   | 3.09800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.13000   | 5.09300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.13000   | 7.09300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.13000   | 9.09300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.02100   | 0.02100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.32800   | 0.32600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.14000   | 1.11800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.08400   | 3.04800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.08000   | 5.04300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.08000   | 7.04300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.08000   | 9.04300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.07000   | 0.07100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.57800   | 0.56700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.46900   | 1.44200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.43200   | 3.39600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.43000   | 5.39300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 7.43000   | 7.39300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 9.43000   | 9.39300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.05100   | 0.05200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.50100   | 0.49300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 1.37400   | 1.34800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 3.33200   | 3.29700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 5.33000   | 5.29300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.13900   | 0.14100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.78300   | 0.76700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.70900   | 1.68100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.68100   | 3.64500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.68000   | 5.64300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.68000   | 7.64300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.68000   | 9.64300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.12300   | 0.12400                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.74100   | 0.72600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.63200   | 3.59500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.63000   | 5.59300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.63000   | 7.59300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.63000   | 9.59300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.09400   | 0.09500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.65800   | 0.64500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.56500   | 1.53700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.53200   | 3.49600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.53000   | 5.49300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.53000   | 7.49300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.53000   | 9.49300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.10800   | 0.10900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.69900   | 0.68500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.61300   | 1.58500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.58200   | 3.54500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.15700   | 0.15900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.82600   | 0.80900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.73100   | 3.69500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.73000   | 5.69300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.73000   | 7.69300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.73000   | 9.69300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.08200   | 0.08300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.61800   | 0.60600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.51700   | 1.49000                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.48200   | 3.44600                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.48000   | 5.44300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.48000   | 7.44300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.48000   | 9.44300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.21900   | 0.22100                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.95800   | 0.93900                         | 0             |
| 08/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.90400   | 1.87400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 3.88100   | 3.84500                         | 0             |
| 08/03/2010 | € / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 5.88000   | 5.84300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010      | 18.15  | P            | Foreign Exchange Future | 7.88000   | 7.84300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010      | 20.15  | P            | Foreign Exchange Future | 9.88000   | 9.84300                         | 0             |
| 08/03/2010 | € / R On 14 June 2010      | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010      | 8.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 14 June 2010      | 9.15   | P            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 08/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.44060  | 10.47890                        | 658           |
| 08/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.15900   | 0.17600                         | 0             |
| 08/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.38300   | 1.36200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.61040  | 10.64950                        | 160           |
| 08/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00600   | 0.01100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.03800   | 0.04200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.08700   | 0.09400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.21800   | 0.23200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.38500   | 0.40700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.76200   | 0.79300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 1.48400   | 1.52000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 2.42800   | 2.46600                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.23600   | 0.25100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.00600   | 0.01100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 16.25  | C            | Foreign Exchange Future | 0.03700   | 0.04100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 14.25  | C            | Foreign Exchange Future | 0.08500   | 0.09200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 12.25  | C            | Foreign Exchange Future | 0.21300   | 0.22700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 11.25  | C            | Foreign Exchange Future | 0.37400   | 0.39400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 10.25  | C            | Foreign Exchange Future | 0.73600   | 0.76600                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 9.25   | C            | Foreign Exchange Future | 1.44000   | 1.47600                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 8.25   | C            | Foreign Exchange Future | 2.37800   | 2.41700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 20.95  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 18.95  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 16.95  | C            | Foreign Exchange Future | 0.02400   | 0.02900                         | 0             |
| 08/03/2010 | € / R On 13 December 2010  | 14.95  | C            | Foreign Exchange Future | 0.06400   | 0.06900                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.15000   | 0.16100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.24900   | 0.26400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.45200   | 0.47500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.90900   | 0.94000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.70800   | 1.74400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.02600   | 0.03100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.06700   | 0.07300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.15800   | 0.17000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.26300   | 0.27900                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.48300   | 0.50700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.97300   | 1.00500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.80000   | 1.83600                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00800   | 0.01300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.04100   | 0.04500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.09400   | 0.10100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.24200   | 0.25800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.43800   | 0.46100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.87800   | 0.90900                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.66200   | 1.69800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.62500   | 2.66400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00700   | 0.01200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.03900   | 0.04300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.09000   | 0.09700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.23000   | 0.24500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.41000   | 0.43300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.81800   | 0.84900                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.57200   | 1.60800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.52600   | 2.56500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00500   | 0.00900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.67400   | 2.71300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.04200   | 0.04600                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.09600   | 0.10300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.03500   | 0.03900                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.08000   | 0.08700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.19800   | 0.21100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.34100   | 0.36000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.66000   | 0.68900                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.31200   | 1.34800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.23100   | 2.26900                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00400   | 0.00800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.03300   | 0.03700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.07600   | 0.08200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.18400   | 0.19700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.31200   | 0.33000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.59100   | 0.62000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.18900   | 1.22400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 2.08400   | 2.12200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.00900   | 0.01500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.04400   | 0.04800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.10000   | 0.10700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.77300   | 2.81200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00900   | 0.01400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.04300   | 0.04700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.09800   | 0.10500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.25600   | 0.27200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.46700   | 0.49100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.94000   | 0.97200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.75400   | 1.79000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.72400   | 2.76200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.00800   | 0.01300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.34800   | 7.31400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.34100   | 9.30400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.04400   | 0.04100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.23000   | 0.22300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.75700   | 0.74200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.54600   | 1.52300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.38800   | 3.35600                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.33300   | 5.29800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.29900   | 7.26500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.29100   | 9.25400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.34000   | 3.30800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.28400   | 5.24900                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.24900   | 7.21600                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.24100   | 9.20400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.12900   | 0.12500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.53100   | 0.52100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.25200   | 1.23100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.12400   | 2.09800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.01600   | 3.98300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 5.97300   | 5.93800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 7.94400   | 7.90900                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 9.94100   | 9.90300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.10200   | 0.09900                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.45000   | 0.44000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.13100   | 1.11100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 1.98800   | 1.96200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.87000   | 3.83800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.82500   | 5.79000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.43600   | 3.40400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.38200   | 5.34700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.79500   | 7.76000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.79100   | 9.75300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.06200   | 0.05900                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.30800   | 0.30000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.90000   | 0.88400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.72000   | 1.69600                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.58000   | 3.54800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.52900   | 5.49400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.49700   | 7.46300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.49100   | 9.45400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.05200   | 0.04900                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.26800   | 0.26000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.82800   | 0.81200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.63200   | 1.60900                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.48400   | 3.45200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.43100   | 5.39600                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.39800   | 7.36400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.39100   | 9.35400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.04000   | 0.03700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.21300   | 0.20600                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.72300   | 0.70800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.50300   | 1.48000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.39800   | 2.37100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.30700   | 4.27400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.26600   | 6.23200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.24300   | 8.20800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.24100  | 10.20300                        | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.04800   | 0.04500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.24900   | 0.24100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.79200   | 0.77600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.58900   | 1.56500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.49000   | 2.46200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.40400   | 4.37000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.36400   | 6.33000                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.34300   | 8.30700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.34100  | 10.30300                        | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.08000   | 0.07700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.37600   | 0.36700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 1.01400   | 0.99500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.85300   | 1.82800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.72500   | 3.69300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.67700   | 5.64200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.64600   | 7.61200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.64100   | 9.60400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.67600   | 1.65200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.07400   | 0.07100                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.35200   | 0.34400                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 0.97500   | 0.95800                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.80800   | 1.78300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.67700   | 3.64500                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.62800   | 5.59300                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.59600   | 7.56200                         | 0             |
| 08/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.59100   | 9.55400                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 |        |              | Foreign Exchange Future | 6.72860   | 6.77200                         | 11,792        |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 0.92900   | 0.97200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 1.92900   | 1.97200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 2.92900   | 2.97200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | C            | Foreign Exchange Future | 3.92900   | 3.97200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 0.82900   | 0.87200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 1.82900   | 1.87200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 2.82900   | 2.87200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | C            | Foreign Exchange Future | 3.82900   | 3.87200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 0.77900   | 0.82200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 1.77900   | 1.82200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 2.77900   | 2.82200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | C            | Foreign Exchange Future | 3.77900   | 3.82200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 0.87900   | 0.92200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 1.87900   | 1.92200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 2.87900   | 2.92200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | C            | Foreign Exchange Future | 3.87900   | 3.92200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 0.97900   | 1.02200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 1.97900   | 2.02200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 2.97900   | 3.02200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | C            | Foreign Exchange Future | 3.97900   | 4.02200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.27900   | 1.32200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.27900   | 2.32200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.27900   | 3.32200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | C            | Foreign Exchange Future | 4.27900   | 4.32200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.07900   | 1.12200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.07900   | 2.12200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.07900   | 3.12200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | C            | Foreign Exchange Future | 4.07900   | 4.12200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.02900   | 1.07200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.02900   | 2.07200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.02900   | 3.07200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | C            | Foreign Exchange Future | 4.02900   | 4.07200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.12900   | 1.17200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.12900   | 2.17200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.12900   | 3.17200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | C            | Foreign Exchange Future | 4.12900   | 4.17200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.17900   | 1.22200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.17900   | 2.22200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.17900   | 3.22200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | C            | Foreign Exchange Future | 4.17900   | 4.22200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.22900   | 1.27200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.22900   | 2.27200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.22900   | 3.27200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | C            | Foreign Exchange Future | 4.22900   | 4.27200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.32900   | 1.37200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.32900   | 2.37200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.32900   | 3.37200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | C            | Foreign Exchange Future | 4.32900   | 4.37200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 0.62900   | 0.67200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 0.72900   | 0.77200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 0.67900   | 0.72200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.00300   | 0.00900                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.00900   | 0.02400                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.03200   | 0.06100                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.18200   | 0.22500                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.27900   | 0.32300                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 0.37900   | 0.42200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 0.47900   | 0.52200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 0.57900   | 0.62200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 0.52900   | 0.57200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.00100   | 0.00500                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.00500   | 0.01500                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.01800   | 0.03900                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.05500   | 0.09500                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.13600   | 0.17800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.23000   | 0.27400                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.32900   | 0.37200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 0.42900   | 0.47200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.09300   | 0.13400                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 1.47900   | 1.52200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 2.47900   | 2.52200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | C            | Foreign Exchange Future | 3.47900   | 3.52200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 1.62900   | 1.67200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 2.62900   | 2.67200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | C            | Foreign Exchange Future | 3.62900   | 3.67200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 1.67900   | 1.72200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 2.67900   | 2.72200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | C            | Foreign Exchange Future | 3.67900   | 3.72200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 1.72900   | 1.77200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 2.72900   | 2.77200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | C            | Foreign Exchange Future | 3.72900   | 3.77200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 1.57900   | 1.62200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 2.57900   | 2.62200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | C            | Foreign Exchange Future | 3.57900   | 3.62200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 2.52100   | 2.47800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 4.52100   | 4.47800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 6.52100   | 6.47800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 8.52100   | 8.47800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.42100   | 0.37900                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 2.42100   | 2.37800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 4.42100   | 4.37800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 6.42100   | 6.37800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 8.42100   | 8.37800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 2.27100   | 2.22800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 4.27100   | 4.22800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 6.27100   | 6.22800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 8.27100   | 8.22800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.32200   | 0.28100                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 2.32100   | 2.27800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 4.32100   | 4.27800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 6.32100   | 6.27800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 8.32100   | 8.27800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 2.37100   | 2.32800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 4.37100   | 4.32800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.52100   | 0.47900                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 6.37100   | 6.32800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 8.37100   | 8.32800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.02600   | 0.02300                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.08900   | 0.06700                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.17600   | 0.14300                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.27200   | 0.23300                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.37100   | 0.33000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.05300   | 0.03900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.13000   | 0.10200                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.22400   | 0.18700                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.67100   | 1.62800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.67100   | 3.62800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.67100   | 5.62800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.67100   | 7.62800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.77100   | 1.72800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.77100   | 3.72800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.77100   | 5.72800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.77100   | 7.72800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.82100   | 1.77800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.82100   | 3.77800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.82100   | 5.77800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.82100   | 7.77800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.87100   | 1.82800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.87100   | 3.82800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.87100   | 5.82800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.87100   | 7.82800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.97100   | 1.92800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.97100   | 3.92800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.97100   | 5.92800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 7.97100   | 7.92800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.92100   | 1.87800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.92100   | 3.87800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.92100   | 5.87800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.92100   | 7.87800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.72100   | 1.67800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.72100   | 3.67800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.72100   | 5.67800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.72100   | 7.67800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 2.02100   | 1.97800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 4.02100   | 3.97800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 6.02100   | 5.97800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 8.02100   | 7.97800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 2.12100   | 2.07800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 4.12100   | 4.07800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 6.12100   | 6.07800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 8.12100   | 8.07800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 2.22100   | 2.17800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 4.22100   | 4.17800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 6.22100   | 6.17800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 8.22100   | 8.17800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 2.17100   | 2.12800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 4.17100   | 4.12800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 6.17100   | 6.12800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 8.17100   | 8.12800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 2.07100   | 2.02800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 4.07100   | 4.02800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 6.07100   | 6.02800                         | 0             |
| 08/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 8.07100   | 8.02800                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.77700   | 6.82070                         | 476           |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.29600   | 0.33000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.18000   | 1.22400                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.17700   | 2.22100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.17700   | 3.22100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.60   | C            | Foreign Exchange Future | 4.17700   | 4.22100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.33000   | 0.36500                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.23000   | 1.27400                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.22700   | 2.27100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | C            | Foreign Exchange Future | 3.22700   | 3.27100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | C            | Foreign Exchange Future | 4.22700   | 4.27100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.36500   | 0.40200                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.28000   | 1.32300                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.27700   | 2.32100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.27700   | 3.32100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.27700   | 4.32100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.23300   | 0.26600                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.16400   | 0.18800                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.93500   | 0.97700                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.92700   | 1.97100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.92700   | 2.97100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.92700   | 3.97100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.20500   | 0.23600                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.03200   | 1.07500                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.02700   | 2.07100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.02700   | 3.07100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.02700   | 4.07100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.14700   | 0.16900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.88700   | 0.92900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.87800   | 1.92100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.87700   | 2.92100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.87700   | 3.92100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.18400   | 0.20900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 0.98300   | 1.02600                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 1.97700   | 2.02100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 2.97700   | 3.02100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 3.97700   | 4.02100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.26400   | 0.29700                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.13100   | 1.17400                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.12700   | 2.17100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.12700   | 3.17100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.12700   | 4.17100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.08400   | 0.09900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.65400   | 0.69500                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.62800   | 1.67200                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.62700   | 2.67100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.62700   | 3.67100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.09400   | 0.11000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.69900   | 0.74000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.67800   | 1.72200                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.67700   | 2.72100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.67700   | 3.72100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.11700   | 0.13600                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.79200   | 0.83400                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.77800   | 1.82100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.77700   | 2.82100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.77700   | 3.82100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.13100   | 0.15200                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.83900   | 0.88100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.82800   | 1.87100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.82700   | 2.87100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.82700   | 3.87100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.07500   | 0.08900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.60900   | 0.65000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.57800   | 1.62200                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.57700   | 2.62100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.57700   | 3.62100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.10500   | 0.12200                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.74500   | 0.78700                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.72800   | 1.77200                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.72700   | 2.77100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.72700   | 3.77100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.06700   | 0.08000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.56600   | 0.60600                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.52800   | 1.57200                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.52700   | 2.57100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.52700   | 3.57100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.03900   | 0.03500                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.54000   | 0.50900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.47500   | 2.43200                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.47300   | 4.42900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.47300   | 6.42900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.47300   | 8.42900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.37800   | 0.35100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.27600   | 2.23300                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.27300   | 4.22900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.27300   | 6.22900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.27300   | 8.22900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.03200   | 0.02900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.49800   | 0.46800                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.42500   | 2.38200                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.42300   | 4.37900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.42300   | 6.37900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.42300   | 8.37900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.01200   | 0.01000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.30400   | 0.28100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.17600   | 2.13300                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.17300   | 4.12900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.17300   | 6.12900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.17300   | 8.12900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.34000   | 0.31500                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.22600   | 2.18300                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.22300   | 4.17900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.22300   | 6.17900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.22300   | 8.17900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.02200   | 0.01900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.41700   | 0.38900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.32500   | 2.28200                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.32300   | 4.27900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.32300   | 6.27900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.32300   | 8.27900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.02700   | 0.02400                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.45700   | 0.42800                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.37500   | 2.33200                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.37300   | 4.32900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.37300   | 6.32900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.37300   | 8.32900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.13700   | 0.12600                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.87800   | 1.83600                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.87300   | 3.82900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.87300   | 5.82900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.87300   | 7.82900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.20700   | 0.18800                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 2.02700   | 1.98500                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 4.02300   | 3.97900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 6.02300   | 5.97900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 8.02300   | 7.97900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.27000   | 0.24800                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.12600   | 2.08400                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.12300   | 4.07900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.12300   | 6.07900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.12300   | 8.07900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.17800   | 0.16500                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.97700   | 1.93500                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.97300   | 3.92900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.97300   | 5.92900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.97300   | 7.92900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00800   | 0.00600                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.23700   | 0.21700                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.07700   | 2.03400                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.07300   | 4.02900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.07300   | 6.02900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.07300   | 8.02900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.15600   | 0.14500                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.08800   | 0.08100                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.72900   | 1.68800                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.72300   | 3.67900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.72300   | 5.67900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.72300   | 7.67900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.10300   | 0.09400                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.77900   | 1.73700                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.77300   | 3.72900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.77300   | 5.72900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.77300   | 7.72900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.11900   | 0.10900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.82800   | 1.78600                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.82300   | 3.77900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 5.82300   | 5.77900                         | 0             |
| 08/03/2010 | AU\$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 7.82300   | 7.77900                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.81850   | 6.86390                         | 4,490         |
| 08/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.25900   | 0.28200                         | 0             |
| 08/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.34700   | 0.32500                         | 0             |
| 08/03/2010 | CAD/ R On 14 June 2010        |        |              | Foreign Exchange Future | 7.26180   | 7.30420                         | 1,370         |
| 08/03/2010 | CAD/ R On 14 June 2010        | 7.30   | C            | Foreign Exchange Future | 0.18100   | 0.20700                         | 0             |
| 08/03/2010 | CAD/ R On 14 June 2010        | 7.35   | C            | Foreign Exchange Future | 0.16200   | 0.18600                         | 0             |
| 08/03/2010 | CAD/ R On 14 June 2010        | 7.25   | C            | Foreign Exchange Future | 0.20200   | 0.23400                         | 0             |
| 08/03/2010 | CAD/ R On 14 June 2010        | 7.25   | P            | Foreign Exchange Future | 0.19000   | 0.18000                         | 0             |
| 08/03/2010 | CAD/ R On 14 June 2010        | 7.35   | P            | Foreign Exchange Future | 0.25000   | 0.23200                         | 0             |
| 08/03/2010 | CAD/ R On 14 June 2010        | 7.30   | P            | Foreign Exchange Future | 0.21900   | 0.20300                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       |        |              | Foreign Exchange Future | 7.41640   | 7.38140                         | 224,577       |
| 09/03/2010 | \$ / R On 15 March 2010       | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 8.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 7.25   | C            | Foreign Exchange Future | 0.17300   | 0.14800                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 6.25   | C            | Foreign Exchange Future | 1.16600   | 1.13100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 5.25   | C            | Foreign Exchange Future | 2.16600   | 2.13100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 4.25   | C            | Foreign Exchange Future | 3.16600   | 3.13100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 7.00   | C            | Foreign Exchange Future | 0.41600   | 0.38200                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 6.00   | C            | Foreign Exchange Future | 1.41600   | 1.38100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 5.00   | C            | Foreign Exchange Future | 2.41600   | 2.38100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 4.00   | C            | Foreign Exchange Future | 3.41600   | 3.38100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 4.05   | C            | Foreign Exchange Future | 3.36600   | 3.33100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 7.15   | C            | Foreign Exchange Future | 0.26700   | 0.23700                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010       | 6.15   | C            | Foreign Exchange Future | 1.26600   | 1.23100                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 3.26600   | 3.23100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.76600   | 1.73100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.76600   | 2.73100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 1.11600   | 1.08100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.30   | C            | Foreign Exchange Future | 2.11600   | 2.08100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.30   | C            | Foreign Exchange Future | 3.11600   | 3.08100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 3.31600   | 3.28100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 0.21900   | 0.19100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 1.21600   | 1.18100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.20   | C            | Foreign Exchange Future | 2.21600   | 2.18100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.20   | C            | Foreign Exchange Future | 3.21600   | 3.18100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 0.09200   | 0.07600                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 1.06600   | 1.03100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.35   | C            | Foreign Exchange Future | 2.06600   | 2.03100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.35   | C            | Foreign Exchange Future | 3.06600   | 3.03100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.81600   | 0.78100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.81600   | 1.78100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.81600   | 2.78100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 0.03900   | 0.03200                         | 100           |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.96600   | 0.93100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.96600   | 1.93100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.96600   | 2.93100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 0.06000   | 0.04900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 2.01600   | 1.98100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 3.01600   | 2.98100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.91600   | 0.88100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.91600   | 1.88100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.91600   | 2.88100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.86600   | 0.83100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.86600   | 1.83100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.86600   | 2.83100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 747           |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.71600   | 0.68100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.71600   | 1.68100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.71600   | 2.68100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 4,010         |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.66600   | 0.63100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.66600   | 1.63100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.66600   | 2.63100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.36700   | 0.33300                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 1.36600   | 1.33100                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 2.36600   | 2.33100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 4,000         |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.56600   | 0.53100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 1.56600   | 1.53100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 2.56600   | 2.53100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.51600   | 0.48200                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 1.51600   | 1.48100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.46600   | 0.43200                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 1.46600   | 1.43100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 2.46600   | 2.43100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.31700   | 0.28400                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 1.31600   | 1.28100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 2.31600   | 2.28100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 0.13000   | 0.10900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 1.01600   | 0.98100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 2.51600   | 2.48100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 4.01600   | 3.98100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.76600   | 0.73100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 2.26600   | 2.23100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.76600   | 3.73100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 0.02400   | 0.02000                         | 8,029         |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 0.01400   | 0.01300                         | 15,890        |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 228           |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 279           |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 40            |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 279           |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 15,890        |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.44  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.81600   | 3.78100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.86600   | 3.83100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.71600   | 3.68100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.61600   | 0.58100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.61600   | 1.58100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.61600   | 2.58100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.61600   | 3.58100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 3.56600   | 3.53100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 3.51600   | 3.48100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.96600   | 3.93100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.91600   | 3.88100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.66600   | 3.63100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 3.46600   | 3.43100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 8.53400   | 8.56900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 6.33400   | 6.36900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 8.33400   | 8.36900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 8.08400   | 8.11900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 8.03400   | 8.06900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 8.48400   | 8.51900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 6.43400   | 6.46900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 8.43400   | 8.46900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 12,000        |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.38500   | 0.42000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 8.38400   | 8.41900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 8.28400   | 8.31900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 8.13400   | 8.16900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 8.18400   | 8.21900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 3.58400   | 3.61900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.44  | P            | Foreign Exchange Future | 4.02400   | 4.05900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 2.43400   | 2.46900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 4.88400   | 4.91900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 2.33400   | 2.36900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 2.53400   | 2.56900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 2.63400   | 2.66900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 2.73400   | 2.76900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 2.83400   | 2.86900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 2.93400   | 2.96900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.03400   | 3.06900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.13400   | 5.16900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 2.08400   | 2.11900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 3.68400   | 3.71900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 3.78400   | 3.81900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 3.88400   | 3.91900                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 3.98400   | 4.01900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 4.08400   | 4.11900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 4.18400   | 4.21900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 6.28400   | 6.31900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 1.93400   | 1.96900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 3.43400   | 3.46900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 3.53400   | 3.56900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 3.63400   | 3.66900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 3.73400   | 3.76900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 3.83400   | 3.86900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 3.93400   | 3.96900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 4.03400   | 4.06900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 6.13400   | 6.16900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 1.83400   | 1.86900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.33400   | 3.36900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 6.03400   | 6.06900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 1.78400   | 1.81900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.28400   | 3.31900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 3.38400   | 3.41900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 3.48400   | 3.51900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 5.98400   | 6.01900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 1.68400   | 1.71900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.18400   | 3.21900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 5.88400   | 5.91900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 4.13400   | 4.16900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 4.23400   | 4.26900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 4.33400   | 4.36900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 4.43400   | 4.46900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 6.53400   | 6.56900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 2.28400   | 2.31900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 4.28400   | 4.31900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 4.38400   | 4.41900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 6.48400   | 6.51900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 4.53400   | 4.56900                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 4.63400   | 4.66900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 6.73400   | 6.76900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 2.38400   | 2.41900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 4.48400   | 4.51900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 6.58400   | 6.61900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 2.18400   | 2.21900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 6.38400   | 6.41900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 1.98400   | 2.01900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 1.88400   | 1.91900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 6.08400   | 6.11900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 1.38400   | 1.41900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.08400   | 3.11900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 5.78400   | 5.81900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 1.53400   | 1.56900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.23400   | 3.26900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 5.93400   | 5.96900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 6.18400   | 6.21900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 1.43400   | 1.46900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.13400   | 3.16900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 5.83400   | 5.86900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 1.58400   | 1.61900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 6.23400   | 6.26900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.33400   | 1.36900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 5.73400   | 5.76900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.18400   | 1.21900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 2.88400   | 2.91900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 2.98400   | 3.01900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 5.58400   | 5.61900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.13400   | 1.16900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 5.53400   | 5.56900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.03400   | 1.06900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 5.43400   | 5.46900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.08400   | 1.11900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 2.78400   | 2.81900                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 5.48400   | 5.51900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.68400   | 0.71900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 2.48400   | 2.51900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 2.58400   | 2.61900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 2.68400   | 2.71900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.08400   | 5.11900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.73400   | 0.76900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.58400   | 0.61900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 4.98400   | 5.01900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.53400   | 0.56900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 2.23400   | 2.26900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 4.93400   | 4.96900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.88400   | 0.91900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.28400   | 5.31900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.63400   | 0.66900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.03400   | 5.06900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.48400   | 0.51900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.23900   | 0.27400                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 2.03400   | 2.06900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 2.13400   | 2.16900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.19200   | 0.22700                         | 220           |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.14800   | 0.18200                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 4.83400   | 4.86900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 1.73400   | 1.76900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.10800   | 0.13900                         | 200           |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.23400   | 5.26900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 8.23400   | 8.26900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 7.98400   | 8.01900                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.01400   | 0.02800                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 4.58400   | 4.61900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 4.68400   | 4.71900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 5.68400   | 5.71900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 500           |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 670           |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 1.48400   | 1.51900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.43500   | 0.47000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 1.63400   | 1.66900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.33600   | 0.37100                         | 100           |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.28700   | 0.32200                         | 562           |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.28400   | 1.31900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 4.78400   | 4.81900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 5.63400   | 5.66900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.04400   | 0.06800                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.98400   | 1.01900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.07300   | 0.10100                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.02600   | 0.04500                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.93400   | 0.96900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00300   | 0.01000                         | 5,110         |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.78400   | 0.81900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.18400   | 5.21900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 6.68400   | 6.71900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 8.68400   | 8.71900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 6.78400   | 6.81900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 8.78400   | 8.81900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 6.88400   | 6.91900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 8.88400   | 8.91900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 6.98400   | 7.01900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 8.98400   | 9.01900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 6.93400   | 6.96900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 8.93400   | 8.96900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.13400   | 7.16900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 9.13400   | 9.16900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.18400   | 7.21900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 9.18400   | 9.21900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.23400   | 1.26900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.23400   | 7.26900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 9.23400   | 9.26900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.03400   | 7.06900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 9.03400   | 9.06900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00100   | 0.00600                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 4.73400   | 4.76900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 8.73400   | 8.76900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 6.63400   | 6.66900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 8.63400   | 8.66900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 9,671         |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 8.58400   | 8.61900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00700   | 0.01700                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.83400   | 0.86900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 6.83400   | 6.86900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 8.83400   | 8.86900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.08400   | 7.11900                         | 0             |
| 09/03/2010 | \$ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 9.08400   | 9.11900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 7.54480   | 7.50890                         | 64,741        |
| 09/03/2010 | \$ / R On 14 June 2010  | 8.40   | C            | Foreign Exchange Future | 0.06200   | 0.05900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 4.15   | C            | Foreign Exchange Future | 3.39500   | 3.35900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 4.20   | C            | Foreign Exchange Future | 3.34500   | 3.30900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 10.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 5.75   | C            | Foreign Exchange Future | 1.79600   | 1.76000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 4.75   | C            | Foreign Exchange Future | 2.79500   | 2.75900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 7.45   | C            | Foreign Exchange Future | 0.29700   | 0.27800                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 6.45   | C            | Foreign Exchange Future | 1.10100   | 1.06600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 5.45   | C            | Foreign Exchange Future | 2.09500   | 2.06000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 4.45   | C            | Foreign Exchange Future | 3.09500   | 3.05900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010  | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.20000   | 1.16500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.19500   | 2.15900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.19500   | 3.15900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.41700   | 0.39300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.29900   | 1.26300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.29500   | 3.25900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.07200   | 0.06900                         | 140           |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.38400   | 0.36200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.24900   | 1.21400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.24500   | 2.20900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.24500   | 3.20900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.05800   | 0.05500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.03700   | 0.03600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.04000   | 0.03900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.86200   | 0.83000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.84600   | 1.81000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.84500   | 2.80900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.05300   | 0.05100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.27100   | 0.25300                         | 100           |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.04500   | 2.01000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.04500   | 3.00900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.05000   | 0.04800                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.24700   | 0.23300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 1.00300   | 0.96900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.99600   | 1.96000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.99500   | 2.95900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.04600   | 0.04400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.95500   | 0.92200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.94600   | 1.91000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.94500   | 2.90900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.04300   | 0.04100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.90800   | 0.87600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.89600   | 1.86000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.89500   | 2.85900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.03500   | 0.03400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.16300   | 0.15300                         | 21,795        |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.77100   | 0.74000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.74600   | 1.71000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.74500   | 2.70900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.15000   | 0.14100                         | 450           |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.72700   | 0.69700                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.69600   | 1.66100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.69500   | 2.65900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.03100   | 0.03000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.13800   | 0.13000                         | 55            |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.68400   | 0.65400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.32500   | 0.30400                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.44500   | 3.40900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.94500   | 3.90900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.89500   | 3.85900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.54500   | 3.50900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.56100   | 0.53400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.49700   | 1.46200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.49500   | 2.45900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.49500   | 3.45900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.64700   | 1.61100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.64500   | 2.60900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.48600   | 0.46100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.39800   | 1.36200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.39500   | 2.35900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.09900   | 0.09400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.52300   | 0.49700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.44800   | 1.41200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.44500   | 2.40900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.12700   | 0.12000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.64200   | 0.61300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.59700   | 1.56100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.59500   | 2.55900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.03300   | 0.03200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.02700   | 0.02600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.60100   | 0.57300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.54700   | 1.51100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.02100   | 0.02100                         | 21,795        |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.45000   | 0.42600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.34800   | 1.31300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.34500   | 2.30900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.02500   | 0.02500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.35400   | 0.33200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.05200   | 1.01700                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.54500   | 2.50900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.04500   | 4.00900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.07800   | 0.07400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.81600   | 0.78400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.29500   | 2.25900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.79500   | 3.75900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.01900   | 0.01900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.22700   | 0.21400                         | 390           |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.02300   | 0.02200                         | 21,978        |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.20900   | 0.19700                         | 100           |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.19200   | 0.18100                         | 10,600        |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.17700   | 0.16700                         | 33            |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.09200   | 0.08700                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.06700   | 0.06400                         | 1,900         |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.08500   | 0.08000                         | 135           |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.10800   | 0.10200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.01700   | 0.01700                         | 26,596        |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.11700   | 0.11000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.84500   | 3.80900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.74500   | 3.70900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.59500   | 3.55900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.69500   | 3.65900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.64500   | 3.60900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.45500   | 8.49100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.35500   | 6.39100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.35500   | 8.39100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.95500   | 9.99100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.30500   | 6.34100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.30500   | 8.34100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.40500   | 4.44100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.40500   | 6.44100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.40500   | 8.44100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.25500   | 4.29100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.25500   | 6.29100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.25500   | 8.29100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.20500   | 4.24100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.20500   | 6.24100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.15500   | 8.19100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.46100   | 2.49700                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.57200   | 0.60100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.16600   | 2.20200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.26400   | 2.30000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.36300   | 2.39800                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.56000   | 2.59600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.65900   | 2.69500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.75900   | 2.79500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.85500   | 4.89100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.87200   | 1.90800                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.60500   | 4.64100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.61300   | 0.64300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.21500   | 2.25100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.31300   | 2.34900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.41200   | 2.44800                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.51100   | 2.54700                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.61000   | 2.64600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.70900   | 2.74500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.80800   | 2.84400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.90500   | 4.94100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.74000   | 0.77100                         | 6             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.85800   | 2.89400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.95800   | 2.99300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 5.05500   | 5.09100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.87200   | 0.90500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.90800   | 2.94400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.00700   | 3.04300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.10700   | 3.14300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.20500   | 5.24100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.69700   | 0.72800                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.00500   | 5.04100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.38200   | 0.40800                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.92100   | 1.95700                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 2.02000   | 2.05500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 2.11700   | 2.15300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.34700   | 0.37200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.97000   | 2.00600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 2.06800   | 2.10400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.65500   | 4.69100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.31400   | 0.33800                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.82300   | 1.85900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.62800   | 1.66300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.35500   | 4.39100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.70500   | 4.74100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.28200   | 0.30500                         | 130           |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.77400   | 1.81000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.78300   | 0.81500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.70600   | 3.74200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.70500   | 6.74100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.20500   | 8.24100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.45600   | 3.49200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.95500   | 4.99100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.45500   | 6.49100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.95500   | 7.99100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.15900   | 0.17300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.53000   | 1.56600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.72500   | 1.76100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.30500   | 4.34100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.10500   | 0.11700                         | 10,000        |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.67600   | 1.71200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.65600   | 3.69200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.65500   | 5.69100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.05600   | 0.06400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.48200   | 1.51700                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.45500   | 4.49100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.45500   | 5.49100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.33800   | 1.37300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.43400   | 1.46900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.80600   | 3.84200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.80500   | 4.84100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.80500   | 5.84100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.04700   | 0.05400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.53200   | 0.56100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.90500   | 3.94100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.90500   | 5.94100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.07800   | 0.08800                         | 200           |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.65400   | 0.68500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.57900   | 1.61400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.05700   | 3.09300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 4.05500   | 4.09100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 6.05500   | 6.09100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.09100   | 0.10200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 4.10500   | 4.14100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.10500   | 5.14100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 6.10500   | 6.14100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.15700   | 3.19300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.15500   | 4.19100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.15500   | 5.19100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.15500   | 6.19100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.95500   | 3.99100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.95500   | 5.99100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 8.05500   | 8.09100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.06600   | 0.07500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.50500   | 6.54100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.50500   | 8.54100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.55500   | 8.59100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 8.10500   | 8.14100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.55500   | 6.59100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.18000   | 0.19500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.03900   | 0.04500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.49300   | 0.52100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.38600   | 1.42100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.85600   | 3.89100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.85500   | 5.89100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.03200   | 0.03800                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.45500   | 0.48200                         | 430           |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.02600   | 0.03100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.41800   | 0.44400                         | 200           |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.29000   | 1.32500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.75600   | 3.79200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.75500   | 4.79100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.75500   | 5.79100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01300   | 0.01700                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.14800   | 1.18200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.60600   | 3.64200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.60500   | 5.64100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.10100   | 1.13500                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.55600   | 3.59200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.55500   | 4.59100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.55500   | 5.59100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.25200   | 0.27400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.05500   | 1.08900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.50600   | 3.54200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.50500   | 4.54100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.50500   | 5.54100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.22600   | 0.24400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.00800   | 1.04200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.19500   | 1.23000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.95500   | 6.99100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 4.00500   | 4.04100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.00500   | 7.04100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 7.05500   | 7.09100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.24200   | 1.27700                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.96300   | 0.99600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.13900   | 0.15300                         | 10,000        |
| 09/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.82700   | 0.86000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.25500   | 5.29100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.75500   | 6.79100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.12200   | 0.13400                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.70500   | 8.74100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.80500   | 6.84100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.80500   | 8.84100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.20200   | 0.21900                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.90500   | 6.94100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 8.90500   | 8.94100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 9.00500   | 9.04100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 8.95500   | 8.99100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 7.15500   | 7.19100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 9.15500   | 9.19100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.20700   | 3.24300                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.20500   | 7.24100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 9.20500   | 9.24100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.25600   | 3.29200                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.25500   | 7.29100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 9.25500   | 9.29100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 9.05500   | 9.09100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 8.75500   | 8.79100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.65500   | 6.69100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.65500   | 8.69100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.60500   | 6.64100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.60500   | 8.64100                         | 0             |
| 09/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.91700   | 0.95000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.67300   | 7.63560                         | 7,302         |
| 09/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.05800   | 0.05500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.89400   | 0.86600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.83100   | 1.79500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.82400   | 2.78700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.82300   | 3.78600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.06000   | 0.05700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.33200   | 0.31900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.93500   | 0.90600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.88000   | 1.84400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.87400   | 2.83700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.87300   | 3.83600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.31600   | 0.30300                         | 509           |
| 09/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.05500   | 0.05200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.30000   | 0.28800                         | 100           |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.85500   | 0.82600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.78200   | 1.74500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.77400   | 2.73700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.77300   | 3.73600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.05300   | 0.05000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.28500   | 0.27300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.81600   | 0.78800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.73300   | 1.69700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.72400   | 2.68700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.72300   | 3.68600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.04900   | 0.04700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.25700   | 0.24700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.74100   | 0.71500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.63500   | 1.59900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.62500   | 2.58800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.62300   | 3.58600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.04700   | 0.04500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.24500   | 0.23500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.70600   | 0.68000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.58600   | 1.55000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.57500   | 2.53800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.57300   | 3.53600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.04500   | 0.04300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.23300   | 0.22300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.67100   | 0.64600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.53800   | 1.50200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.52500   | 2.48800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.52300   | 3.48600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.04000   | 0.03900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.57400   | 0.55200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.39300   | 1.35700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.37600   | 2.33900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.37300   | 3.33600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.04200   | 0.04000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.21100   | 0.20300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.60500   | 0.58200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.44100   | 1.40500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.42600   | 2.38800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.42300   | 3.38600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.03800   | 0.03600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.18300   | 0.17600                         | 585           |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.51600   | 0.49400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.29700   | 1.26200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.27600   | 2.23900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.27300   | 3.23600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.20100   | 0.19300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.06500   | 0.06200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.36900   | 0.35400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.01900   | 0.98800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 1.97900   | 1.94200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 2.97400   | 2.93700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 3.97300   | 3.93600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.06200   | 0.05900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.35000   | 0.33600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 0.97700   | 0.94700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 1.92900   | 1.89300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 2.92400   | 2.88700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 3.92300   | 3.88600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.05100   | 0.04800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.27100   | 0.26000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.77800   | 0.75100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.68400   | 1.64800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.67500   | 2.63700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.67300   | 3.63600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.04400   | 0.04200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.22200   | 0.21300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.63800   | 0.61400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.48900   | 1.45400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.47500   | 2.43800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.47300   | 3.43600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.03900   | 0.03700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.19200   | 0.18400                         | 3,000         |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.54400   | 0.52200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.34500   | 1.31000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.32600   | 2.28900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.32300   | 3.28600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.08600   | 0.08300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.09700   | 0.09300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.15900   | 0.15300                         | 500           |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.10900   | 0.10400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.14000   | 0.13400                         | 3,000         |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.10000   | 0.09600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.52700   | 1.56000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.43600   | 1.46800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.16700   | 1.19800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.57400   | 1.60700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 1.03600   | 1.06700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.71300   | 1.74700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.22100   | 0.23600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.86900   | 0.89800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.71600   | 2.75100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.68400   | 4.72000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.67800   | 6.71500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.67700   | 8.71400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.16500   | 0.17800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.74900   | 0.77700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.57100   | 2.60600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.53500   | 4.57200                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.52800   | 6.56500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.52700   | 8.56400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.10500   | 0.11500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.59800   | 0.62400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.37800   | 2.41200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.33800   | 4.37400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.32800   | 6.36500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.32700   | 8.36400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.05400   | 0.06100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.42700   | 0.45000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.13900   | 2.17300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 4.09200   | 4.12800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 6.07800   | 6.11500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 8.07700   | 8.11400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.04600   | 0.05200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.39600   | 0.41800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.09200   | 2.12600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 4.04300   | 4.07900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 6.02800   | 6.06500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 8.02700   | 8.06400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.82800   | 0.85700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02400   | 0.02600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.24300   | 0.25800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.91000   | 0.94000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.76500   | 2.80000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.73400   | 4.77000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.72800   | 6.76500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.72700   | 8.76400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.18200   | 0.19600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.78800   | 0.81700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.61900   | 2.65400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.58500   | 4.62100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.57800   | 6.61500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.57700   | 8.61400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.20100   | 0.21600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.66700   | 2.70300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.63400   | 4.67100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.62800   | 6.66500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.62700   | 8.66400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.14800   | 0.16000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.71000   | 0.73700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.52200   | 2.55700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.48600   | 4.52200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.47800   | 6.51500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.47700   | 8.51400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.13300   | 0.14400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.67200   | 0.69900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.47400   | 2.50900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.43700   | 4.47300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.42800   | 6.46500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.42700   | 8.46400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.11800   | 0.12900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.63400   | 0.66100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.42600   | 2.46100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.38700   | 4.42400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.37800   | 6.41500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.37700   | 8.41400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.09300   | 0.10200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.56200   | 0.58700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.33000   | 2.36400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.28900   | 4.32500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.27800   | 6.31500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.27700   | 8.31400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.08200   | 0.09000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.52700   | 0.55200                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.28200   | 2.31600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.23900   | 4.27600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.22800   | 6.26500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.22700   | 8.26400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.49300   | 0.51700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.06200   | 0.07000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.45900   | 0.48300                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.18700   | 2.22100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.14100   | 4.17700                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.12800   | 6.16500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.12700   | 8.16400                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.07100   | 0.08000                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.23500   | 2.26900                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.19000   | 4.22600                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.17800   | 6.21500                         | 0             |
| 09/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.17700   | 8.21400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.80110   | 7.76160                         | 2,673         |
| 09/03/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.04300   | 0.04100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.11400   | 0.11000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.43100   | 0.41400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.97700   | 0.94700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 1.86800   | 1.83000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 2.85500   | 2.81600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 3.85200   | 3.81200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.27300   | 0.26300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 14.00  | C            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 12.00  | C            | Foreign Exchange Future | 0.04200   | 0.04000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 10.00  | C            | Foreign Exchange Future | 0.11100   | 0.10700                         | 300           |
| 09/03/2010 | \$ / R On 13 December 2010  | 7.00   | C            | Foreign Exchange Future | 0.94100   | 0.91100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010  | 6.00   | C            | Foreign Exchange Future | 1.82000   | 1.78200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.80500   | 2.76600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.80200   | 3.76300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.04000   | 0.03900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.10700   | 0.10400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.39800   | 0.38300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.90500   | 0.87600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.77200   | 1.73500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.75600   | 2.71600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.75200   | 3.71300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.03900   | 0.03800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.10400   | 0.10100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.38300   | 0.36800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.87100   | 0.84200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.72500   | 1.68700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.70600   | 2.66700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.70200   | 3.66300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.41400   | 0.39800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.03800   | 0.03700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.10100   | 0.09800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.36800   | 0.35400                         | 4,400         |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.83700   | 0.80900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.67700   | 1.64000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.65600   | 2.61700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.65200   | 3.61300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.03700   | 0.03600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.09900   | 0.09500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.35400   | 0.34100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.80400   | 0.77700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.63000   | 1.59300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.60700   | 2.56700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.60200   | 3.56300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.03700   | 0.03500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.09600   | 0.09200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.34100   | 0.32800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.77300   | 0.74600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.58300   | 1.54600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.55700   | 2.51800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.55200   | 3.51300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.03300   | 0.03200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.08600   | 0.08300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.29400   | 0.28200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.65500   | 0.63100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.39900   | 1.36300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.35900   | 2.32000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.35300   | 3.31400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.03400   | 0.03300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.08800   | 0.08500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.30500   | 0.29300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.68300   | 0.65800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.44500   | 1.40800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.40800   | 2.36900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.40300   | 3.36300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.26300   | 0.25300                         | 117           |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.03200   | 0.03100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.08300   | 0.08100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.28300   | 0.27200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.62800   | 0.60400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.35400   | 1.31800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.30900   | 2.27000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.30300   | 3.26400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.32800   | 0.31600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.04500   | 0.04300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.12100   | 0.11700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.46600   | 0.44800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.05300   | 1.02100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 1.96500   | 1.92700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 2.95500   | 2.91500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 3.95200   | 3.91200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.04400   | 0.04200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.11800   | 0.11300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.44800   | 0.43100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.01500   | 0.98300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.91600   | 1.87800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.90500   | 2.86500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.90200   | 3.86200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.03600   | 0.03500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.17600   | 0.17000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.14300   | 0.13800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.06300   | 0.06100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.19400   | 0.18700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.75100   | 4.71200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.18800   | 0.18100                         | 330           |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.14700   | 0.14200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.09300   | 0.09000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.74200   | 0.71600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.53700   | 1.50000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.50700   | 2.46800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.50300   | 3.46300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.03500   | 0.03400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.09100   | 0.08700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.31600   | 0.30400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.71200   | 0.68600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.49000   | 1.45400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.45800   | 2.41900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.45300   | 3.41300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.27400   | 5.31200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.25300   | 7.29200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.03900   | 0.04200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.26100   | 0.27400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.86500   | 0.89200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.64000   | 2.67500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.58400   | 4.62200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.55900   | 6.59800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.55000   | 8.58900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.03600   | 0.03800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.24100   | 0.25400                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.59200   | 2.62800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.84600   | 1.88000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.48700   | 1.51900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.44300   | 1.47500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.31200   | 3.34900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.89200   | 1.92600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.57500   | 1.60800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.53500   | 4.57300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.51000   | 6.54800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.50000   | 8.53900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.11400   | 0.12100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.54700   | 0.56900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.21700   | 2.25100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.14300   | 4.18000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.11600   | 6.15400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.10100   | 8.13900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.10200   | 0.10900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.51500   | 0.53600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.17000   | 2.20500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 4.09400   | 4.13100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 6.06600   | 6.10500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 8.05100   | 8.08900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.82700   | 0.85400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.05300   | 0.05600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.32700   | 0.34200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.98200   | 1.01000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.78200   | 2.81900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.73100   | 4.76900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.70800   | 6.74600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.70000   | 8.73900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 1.06200   | 1.09100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.04400   | 0.04600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.28200   | 0.29600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.90400   | 0.93100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.68700   | 2.72300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.63300   | 4.67100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.60900   | 6.64700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.60000   | 8.63900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.04800   | 0.05100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.30400   | 0.31900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.94300   | 0.97000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.73500   | 2.77100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.68200   | 4.72000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.65800   | 6.69700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.65000   | 8.68900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.03200   | 0.03400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.22200   | 0.23400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.79000   | 0.81600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.54500   | 2.58000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.48600   | 4.52300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.46000   | 6.49900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.45000   | 8.48900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.02900   | 0.03100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.20300   | 0.21500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.75300   | 0.77900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.49800   | 2.53300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.43600   | 4.47400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.41100   | 6.44900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.40000   | 8.43900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.02600   | 0.02800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.18600   | 0.19700                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.71700   | 0.74200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.45000   | 2.48600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.38700   | 4.42500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.36200   | 6.40000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.35000   | 8.38900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.61300   | 0.63600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.17000   | 0.18000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.68200   | 0.70600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.40300   | 2.43900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.33800   | 4.37600                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.31200   | 6.35100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.30000   | 8.33900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.02100   | 0.02300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.15400   | 0.16400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.64700   | 0.67100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.35600   | 2.39200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.28900   | 4.32700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.26300   | 6.30100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.25000   | 8.28900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.14000   | 0.14900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.31000   | 2.34500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.24100   | 4.27800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.21400   | 6.25200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.20000   | 8.23900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 1.02200   | 1.05100                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.12600   | 0.13500                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.58000   | 0.60200                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.26300   | 2.29800                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.19200   | 4.22900                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.16500   | 6.20300                         | 0             |
| 09/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.15000   | 8.18900                         | 0             |
| 09/03/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 7.92870   | 7.88740                         | 0             |
| 09/03/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.54000   | 0.52000                         | 0             |
| 09/03/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.51800   | 0.53000                         | 0             |
| 09/03/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.56300   | 0.54200                         | 0             |
| 09/03/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.58400   | 0.60500                         | 0             |
| 09/03/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.63900   | 0.69300                         | 0             |
| 09/03/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.61100   | 0.63300                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010     |        |              | Foreign Exchange Future | 11.11550  | 11.17430                        | 17,919        |
| 09/03/2010 | £ / R On 15 March 2010     | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010     | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010     | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010     | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010     | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.15100   | 0.20500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 1.11600   | 1.17400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.06200   | 0.09600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.96600   | 1.02500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.08200   | 0.12800                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 1.01600   | 1.07400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 1.96600   | 2.02400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.01800   | 0.03300                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.76600   | 0.82500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 1.76600   | 1.82400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.04600   | 0.07400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.91600   | 0.97500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 1.91600   | 1.97400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.03400   | 0.05700                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.86600   | 0.92500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 1.86600   | 1.92400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.01300   | 0.02500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.71600   | 0.77500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 1.71600   | 1.77400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.11500   | 0.16500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 1.06600   | 1.12400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.01000   | 0.01900                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.66700   | 0.72600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 1.66600   | 1.72400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.02500   | 0.04400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.81600   | 0.87500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 1.81600   | 1.87400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 09/03/2010 | £ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.23400   | 0.29100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 1.21600   | 1.27400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.46900   | 0.52800                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 1.46600   | 1.52400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.37200   | 0.43100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 1.36600   | 1.42400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00500   | 0.01100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.56700   | 0.62600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 1.56600   | 1.62400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.27900   | 0.33700                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 1.26600   | 1.32400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 2.66600   | 2.72400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 2.41600   | 2.47400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 2.71600   | 2.77400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 2.36600   | 2.42400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 2.01600   | 2.07400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 2.06600   | 2.12400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 2.76600   | 2.82400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 3.16600   | 3.22400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 2.11600   | 2.17400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 3.11600   | 3.17400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 3.26600   | 3.32400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 3.06600   | 3.12400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 2.46600   | 2.52400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 2.96600   | 3.02400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 2.91600   | 2.97400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.19100   | 0.24700                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 1.16600   | 1.22400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.32500   | 0.38400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 1.31600   | 1.37400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 09/03/2010 | £ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.42000   | 0.47900                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 1.41600   | 1.47400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00400   | 0.00900                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.51800   | 0.57700                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 1.51600   | 1.57400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00700   | 0.01500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.61700   | 0.67600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 1.61600   | 1.67400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 2.51600   | 2.57400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 2.61600   | 2.67400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 2.56600   | 2.62400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 2.31600   | 2.37400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 2.21600   | 2.27400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 2.26600   | 2.32400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 2.16600   | 2.22400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.10  | P            | Foreign Exchange Future | 9.98500   | 9.92600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.95  | P            | Foreign Exchange Future | 7.83500   | 7.77600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.95  | P            | Foreign Exchange Future | 9.83500   | 9.77600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.85  | P            | Foreign Exchange Future | 7.73500   | 7.67600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 20.85  | P            | Foreign Exchange Future | 9.73500   | 9.67600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.90  | P            | Foreign Exchange Future | 7.78500   | 7.72600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.90  | P            | Foreign Exchange Future | 9.78500   | 9.72600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.80  | P            | Foreign Exchange Future | 7.68500   | 7.62600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.80  | P            | Foreign Exchange Future | 9.68500   | 9.62600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.55  | P            | Foreign Exchange Future | 7.43500   | 7.37600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.55  | P            | Foreign Exchange Future | 9.43500   | 9.37600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.50  | P            | Foreign Exchange Future | 7.38500   | 7.32600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.50  | P            | Foreign Exchange Future | 9.38500   | 9.32600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.60  | P            | Foreign Exchange Future | 7.48500   | 7.42600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.60  | P            | Foreign Exchange Future | 9.48500   | 9.42600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 2.38500   | 2.32600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 0.39200   | 0.34100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 1.38500   | 1.32600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 3.38500   | 3.32600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 4.38500   | 4.32600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 5.38500   | 5.32600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 6.38500   | 6.32600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 0.48900   | 0.43500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 1.48500   | 1.42600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 2.48500   | 2.42600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 3.48500   | 3.42600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 4.48500   | 4.42600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 5.48500   | 5.42600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 6.48500   | 6.42600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 0.58700   | 0.53100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 1.58500   | 1.52600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 2.58500   | 2.52600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 3.58500   | 3.52600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 4.58500   | 4.52600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.70  | P            | Foreign Exchange Future | 5.58500   | 5.52600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 6.58500   | 6.52600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 0.68600   | 0.62900                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 1.68500   | 1.62600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 2.68500   | 2.62600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 3.68500   | 3.62600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 4.68500   | 4.62600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.80  | P            | Foreign Exchange Future | 5.68500   | 5.62600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 6.68500   | 6.62600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.02600   | 0.02300                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 0.83600   | 0.77800                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 1.83500   | 1.77600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 2.83500   | 2.77600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 3.83500   | 3.77600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 3.08500   | 3.02600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 5.08500   | 5.02600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.20  | P            | Foreign Exchange Future | 7.08500   | 7.02600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.20  | P            | Foreign Exchange Future | 9.08500   | 9.02600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.65  | P            | Foreign Exchange Future | 7.53500   | 7.47600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.65  | P            | Foreign Exchange Future | 9.53500   | 9.47600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 3.23500   | 3.17600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 5.23500   | 5.17600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.35  | P            | Foreign Exchange Future | 7.23500   | 7.17600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.35  | P            | Foreign Exchange Future | 9.23500   | 9.17600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 3.93500   | 3.87600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.05  | P            | Foreign Exchange Future | 5.93500   | 5.87600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.05  | P            | Foreign Exchange Future | 7.93500   | 7.87600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.05  | P            | Foreign Exchange Future | 9.93500   | 9.87600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 4.03500   | 3.97600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 6.03500   | 5.97600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 8.03500   | 7.97600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.15  | P            | Foreign Exchange Future | 10.03500  | 9.97600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 3.98500   | 3.92600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 5.98500   | 5.92600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 7.98500   | 7.92600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.75  | P            | Foreign Exchange Future | 7.63500   | 7.57600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.75  | P            | Foreign Exchange Future | 9.63500   | 9.57600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 3.28500   | 3.22600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 5.28500   | 5.22600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.40  | P            | Foreign Exchange Future | 7.28500   | 7.22600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.40  | P            | Foreign Exchange Future | 9.28500   | 9.22600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.70  | P            | Foreign Exchange Future | 7.58500   | 7.52600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.70  | P            | Foreign Exchange Future | 9.58500   | 9.52600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 3.33500   | 3.27600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 5.33500   | 5.27600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.45  | P            | Foreign Exchange Future | 7.33500   | 7.27600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.45  | P            | Foreign Exchange Future | 9.33500   | 9.27600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 4.83500   | 4.77600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.95  | P            | Foreign Exchange Future | 5.83500   | 5.77600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 6.83500   | 6.77600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 0.73600   | 0.67800                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 1.73500   | 1.67600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 2.73500   | 2.67600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 3.73500   | 3.67600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 4.73500   | 4.67600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.85  | P            | Foreign Exchange Future | 5.73500   | 5.67600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 6.73500   | 6.67600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 0.44000   | 0.38700                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 1.43500   | 1.37600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 2.43500   | 2.37600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 3.43500   | 3.37600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 4.43500   | 4.37600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 5.43500   | 5.37600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 6.43500   | 6.37600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 0.63700   | 0.58000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 1.63500   | 1.57600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 2.63500   | 2.57600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 3.63500   | 3.57600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 4.63500   | 4.57600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.75  | P            | Foreign Exchange Future | 5.63500   | 5.57600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 6.63500   | 6.57600                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 0.53800   | 0.48300                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 1.53500   | 1.47600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 2.53500   | 2.47600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 3.53500   | 3.47600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 4.53500   | 4.47600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 5.53500   | 5.47600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 6.53500   | 6.47600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.01900   | 0.01700                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 0.78600   | 0.72800                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 1.78500   | 1.72600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 2.78500   | 2.72600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 3.78500   | 3.72600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 4.78500   | 4.72600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.90  | P            | Foreign Exchange Future | 5.78500   | 5.72600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 6.78500   | 6.72600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 2.93500   | 2.87600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 0.21000   | 0.17000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 1.18500   | 1.12600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 2.18500   | 2.12600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 3.18500   | 3.12600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 4.18500   | 4.12600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 5.18500   | 5.12600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 6.18500   | 6.12600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 8.18500   | 8.12600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.30  | P            | Foreign Exchange Future | 10.18500  | 10.12600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 0.34500   | 0.29500                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 1.33500   | 1.27600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 2.33500   | 2.27600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 4.33500   | 4.27600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 6.33500   | 6.27600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 8.33500   | 8.27600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.45  | P            | Foreign Exchange Future | 10.33500  | 10.27600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 8.43500   | 8.37600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.55  | P            | Foreign Exchange Future | 10.43500  | 10.37600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 8.48500   | 8.42600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.60  | P            | Foreign Exchange Future | 10.48500  | 10.42600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 8.63500   | 8.57600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.75  | P            | Foreign Exchange Future | 10.63500  | 10.57600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 8.73500   | 8.67600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.85  | P            | Foreign Exchange Future | 10.73500  | 10.67600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 8.78500   | 8.72600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.90  | P            | Foreign Exchange Future | 10.78500  | 10.72600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 8.83500   | 8.77600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.95  | P            | Foreign Exchange Future | 10.83500  | 10.77600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.05000   | 0.04100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 0.93500   | 0.87700                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 1.93500   | 1.87600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 4.93500   | 4.87600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 6.93500   | 6.87600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 8.93500   | 8.87600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 22.05  | P            | Foreign Exchange Future | 10.93500  | 10.87600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 8.68500   | 8.62600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.80  | P            | Foreign Exchange Future | 10.68500  | 10.62600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 8.53500   | 8.47600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.65  | P            | Foreign Exchange Future | 10.53500  | 10.47600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 0.29800   | 0.25100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 1.28500   | 1.22600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 2.28500   | 2.22600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 4.28500   | 4.22600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 6.28500   | 6.22600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 8.28500   | 8.22600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.40  | P            | Foreign Exchange Future | 10.28500  | 10.22600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.16900   | 0.13300                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 1.13500   | 1.07600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 2.13500   | 2.07600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 4.13500   | 4.07600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 6.13500   | 6.07600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 8.13500   | 8.07600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.25  | P            | Foreign Exchange Future | 10.13500  | 10.07600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.13100   | 0.10000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 1.08500   | 1.02700                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 2.08500   | 2.02600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 4.08500   | 4.02600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 6.08500   | 6.02600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 8.08500   | 8.02600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.20  | P            | Foreign Exchange Future | 10.08500  | 10.02600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 0.25300   | 0.20900                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 1.23500   | 1.17600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 2.23500   | 2.17600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 4.23500   | 4.17600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 6.23500   | 6.17600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 8.23500   | 8.17600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.35  | P            | Foreign Exchange Future | 10.23500  | 10.17600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 8.38500   | 8.32600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 21.50  | P            | Foreign Exchange Future | 10.38500  | 10.32600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.06700   | 0.05400                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 0.98500   | 0.92700                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 1.98500   | 1.92600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 2.98500   | 2.92600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 4.98500   | 4.92600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 6.98500   | 6.92600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 8.98500   | 8.92600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 22.10  | P            | Foreign Exchange Future | 10.98500  | 10.92600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.09700   | 0.07200                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 1.03500   | 0.97700                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 2.03500   | 1.97600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 3.03500   | 2.97600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 5.03500   | 4.97600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.15  | P            | Foreign Exchange Future | 7.03500   | 6.97600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.15  | P            | Foreign Exchange Future | 9.03500   | 8.97600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 22.15  | P            | Foreign Exchange Future | 11.03500  | 10.97600                        | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.03600   | 0.03100                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 0.88500   | 0.82700                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 1.88500   | 1.82600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 2.88500   | 2.82600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 4.88500   | 4.82600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 6.88500   | 6.82600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 8.88500   | 8.82600                         | 0             |
| 09/03/2010 | £ / R On 15 March 2010 | 22.00  | P            | Foreign Exchange Future | 10.88500  | 10.82600                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010  |        |              | Foreign Exchange Future | 11.30140  | 11.36090                        | 19,454        |
| 09/03/2010 | £ / R On 14 June 2010  | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010  | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010  | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010  | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010  | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010  | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.03200   | 0.03600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.08400   | 0.09300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.78400   | 0.83400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 1.71300   | 1.77100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.09700   | 0.10700                         | 8,032         |
| 09/03/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.28600   | 0.31200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.90600   | 0.95900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.86000   | 1.91900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.11800   | 0.13000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.36500   | 0.40000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.08400   | 1.14100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.34100   | 0.37400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.03600   | 1.09300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.05100   | 0.05600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.12500   | 0.13700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.39000   | 0.42600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.13100   | 1.18800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.19100   | 0.21000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.63400   | 0.68000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.51700   | 1.57500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.03000   | 0.03400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.22700   | 0.24900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.74500   | 0.79400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.03400   | 0.03800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.08800   | 0.09700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.25400   | 0.27800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.82400   | 0.87500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.76200   | 1.82000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.13800   | 0.15200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.44400   | 0.48300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.06000   | 0.06500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.15400   | 0.16900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.50200   | 0.54400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.32300   | 1.38100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.02800   | 0.03200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.07700   | 0.08500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.21400   | 0.23500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.70700   | 0.75500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.61500   | 1.67300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.18100   | 0.19900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.59900   | 0.64400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.46800   | 1.52600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.05300   | 0.05800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.13100   | 0.14400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.17900   | 1.23600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.05700   | 0.06300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.14600   | 0.16000                         | 28            |
| 09/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.47200   | 0.51300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.27500   | 1.33200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.06200   | 0.06800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.16200   | 0.17800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.53400   | 0.57600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.37100   | 1.42900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.06500   | 0.07100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.17100   | 0.18800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.42000   | 1.47800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.07400   | 0.08100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.20200   | 0.22200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.67000   | 0.71700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.56600   | 1.62400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.02600   | 0.03000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.03900   | 0.04400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.04900   | 0.05400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.32100   | 0.35000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.99200   | 1.04600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.95900   | 2.01800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 8,032         |
| 09/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.30300   | 0.33100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.94900   | 1.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.03600   | 0.04100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.09300   | 0.10200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.27000   | 0.29500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.86500   | 0.91600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.81100   | 1.87000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.10200   | 0.11200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.56600   | 0.61000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.91000   | 1.96800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.40200   | 3.46100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.08000   | 0.08900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.41600   | 0.45400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.66400   | 1.72200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.15200   | 3.21200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.05800   | 2.11700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.75300   | 2.81300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.10700   | 2.16600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.10200   | 3.16200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.25200   | 3.31200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.05300   | 3.11200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.45500   | 2.51400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.65400   | 2.71300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 2.95300   | 3.01200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.90300   | 2.96200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.40500   | 2.46400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.35500   | 2.41500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.05500   | 0.06000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.24000   | 0.26300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.22600   | 1.28400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.70400   | 2.76300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.02400   | 0.02800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.04700   | 0.05200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.07000   | 0.07700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.11300   | 0.12400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.04400   | 0.05000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.06700   | 0.07400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.10700   | 0.11800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.02000   | 0.02300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 11,194        |
| 09/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.04100   | 0.04700                         | 11,194        |
| 09/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.50400   | 2.56400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.60400   | 2.66300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.55400   | 2.61300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.30600   | 2.36500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.20700   | 2.26600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.25600   | 2.31500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.15700   | 2.21600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.00900   | 2.06700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.01300   | 0.01100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.26500   | 0.24300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.42900   | 1.37800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.86400   | 2.80600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.35100   | 4.29200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.85000   | 5.79000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.34900   | 7.28900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.84900   | 8.78900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.71800   | 2.66000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.16500   | 0.14900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.20100   | 1.15100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.62000   | 2.56300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.10200   | 4.04200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.60000   | 5.54000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.09900   | 7.03900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.59900   | 8.53900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.06400   | 0.05500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.46900   | 0.43400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.29200   | 1.24100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.23500   | 2.18000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.20800   | 3.15000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.20200   | 4.14200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.20000   | 5.14000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.04800   | 0.04100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.40200   | 0.37000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.11000   | 3.05100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.10000   | 5.04000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.10000   | 6.04000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.04100   | 0.03500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.37000   | 0.33900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.25000   | 6.19000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.99800   | 1.94300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.45600   | 3.39700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.45100   | 4.39100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.45000   | 5.39000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.45000   | 6.39000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.18800   | 2.13300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.70400   | 3.64400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.70100   | 4.64100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.70000   | 5.64000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.70000   | 6.64000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.47500   | 2.41900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.11900   | 0.10600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.65100   | 0.61100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.52300   | 1.47000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.95200   | 3.89300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.95000   | 4.89100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.95000   | 5.89000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.94900   | 6.88900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.01900   | 0.01700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.77000   | 0.72700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.66400   | 1.61000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.18300   | 0.16500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.81100   | 0.76700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.71100   | 1.65700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.15200   | 4.09200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.15000   | 5.09000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.15000   | 6.09000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.14900   | 7.08900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.02400   | 0.02100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.22100   | 0.20200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.89500   | 0.84900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.80600   | 1.75200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.76600   | 2.70900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.25100   | 4.19200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.25000   | 5.19000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.24900   | 7.18900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.02800   | 0.02500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.98000   | 0.93300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.90200   | 1.84700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.35000   | 5.29000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.35000   | 6.29000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.14800   | 0.13300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.73000   | 0.68800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.10600   | 0.09400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.61300   | 0.57400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.47600   | 1.42400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.42700   | 2.37100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.90300   | 3.84300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.90000   | 4.84100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.90000   | 5.84000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.89900   | 6.84000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.02200   | 0.02000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.20100   | 0.18300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.85300   | 0.80800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.75900   | 1.70400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.19900   | 7.13900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.24300   | 0.22200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.93700   | 0.89100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.30100   | 4.24200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.30000   | 5.24000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.29900   | 7.23900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.96200   | 2.90400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.01100   | 0.00900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.07300   | 0.06400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.50300   | 0.46700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.33700   | 1.28600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.28300   | 2.22700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.75300   | 3.69400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.75100   | 4.69100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.75000   | 5.69000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.74900   | 6.69000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.24900   | 8.18900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.24900  | 10.18900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.09400   | 0.08300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.57600   | 0.53800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.37900   | 2.32300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.34900   | 8.28900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.34900  | 10.28900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.44900   | 8.38900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.44900  | 10.38900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.13300   | 0.11900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.69000   | 0.64900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.50100   | 4.44100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.50000   | 6.44000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.49900   | 8.43900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.49900  | 10.43900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.65100   | 4.59100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.65000   | 6.59000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.64900   | 8.58900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.64900  | 10.58900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.69900   | 8.63900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.69900  | 10.63900                        | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.85100   | 4.79100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.84900   | 6.79000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.84900  | 10.78900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.03000   | 0.02700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.28900   | 0.26500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 1.02400   | 0.97600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.95000   | 1.89500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.91300   | 2.85500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.89900   | 8.83900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.89900  | 10.83900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.03500   | 0.03200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.34000   | 0.31300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.99900   | 8.93900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.99900  | 10.93900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.03300   | 0.03000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.31400   | 0.28900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 1.06700   | 1.01900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.94900   | 8.88900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.94900  | 10.88900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.79900   | 6.74000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.79900   | 8.73900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.79900  | 10.73900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.60100   | 4.54100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.60000   | 6.54000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.59900  | 10.53900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.05500   | 0.04800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.43500   | 0.40100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.24600   | 1.19600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 8.14900   | 8.08900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 10.14900  | 10.08900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 8.09900   | 8.03900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 10.09900  | 10.03900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.01200   | 0.01000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.08300   | 0.07300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 1.38300   | 1.33200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.33100   | 2.27500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 8.29900   | 8.23900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.60  | P            | Foreign Exchange Future | 10.29900  | 10.23900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 4.40100   | 4.34100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 6.40000   | 6.34000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 8.39900   | 8.33900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.70  | P            | Foreign Exchange Future | 10.39900  | 10.33900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 4.55100   | 4.49100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 6.55000   | 6.49000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 8.54900   | 8.48900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.85  | P            | Foreign Exchange Future | 10.54900  | 10.48900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.35  | P            | Foreign Exchange Future | 9.04900   | 8.98900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.35  | P            | Foreign Exchange Future | 11.04900  | 10.98900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.05  | P            | Foreign Exchange Future | 8.74900   | 8.68900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 22.05  | P            | Foreign Exchange Future | 10.74900  | 10.68900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.94900   | 9.88900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 8.04900   | 7.98900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 10.04900  | 9.98900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00800   | 0.00600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.99900   | 7.93900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.99900   | 9.93900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.85300   | 3.79300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.84900   | 7.78900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.84900   | 9.78900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.74900   | 7.68900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.74900   | 9.68900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.80300   | 3.74400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.80000   | 5.74000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.79900   | 9.73900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.69900   | 7.63900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.69900   | 9.63900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.44900   | 7.38900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.44900   | 9.38900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.40600   | 3.34700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.40000   | 5.34000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.39900   | 7.33900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.39900   | 9.33900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.50500   | 3.44600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.50000   | 5.44000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.49900   | 7.43900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.49900   | 9.43900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 3.06000   | 3.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.14000   | 2.08600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.20000   | 6.14000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.66900   | 2.61200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.15600   | 1.10700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.61600   | 1.56300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.09300   | 2.03900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.57200   | 2.51500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 4.05200   | 3.99200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 5.05000   | 4.99100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 6.05000   | 5.99000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 7.04900   | 6.98900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.81500   | 2.75800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.11200   | 1.06300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.56900   | 1.51600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 2.04600   | 1.99100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.52300   | 2.46700                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 3.01100   | 2.95300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 4.00200   | 3.94300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 5.00000   | 4.94100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 6.00000   | 5.94000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.99900   | 6.93900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.02500   | 0.02300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.53900   | 0.50200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.85400   | 1.79900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.30700   | 3.24800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.80100   | 4.74100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.30000   | 6.24000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.79900   | 7.73900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.29900   | 9.23900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.89900   | 9.83900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.65400   | 3.59500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.65000   | 5.59000                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.64900   | 7.58900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.64900   | 9.58900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.19900   | 8.13900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.19900  | 10.13900                        | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.60400   | 3.54500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.59900   | 7.53900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.59900   | 9.53900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.09900   | 9.03900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.35700   | 3.29800                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.34900   | 9.28900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.55500   | 3.49600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.55000   | 5.49000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | £ / R On 14 June 2010      | 18.85  | P            | Foreign Exchange Future | 7.54900   | 7.48900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010      | 20.85  | P            | Foreign Exchange Future | 9.54900   | 9.48900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010      | 8.25   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010      | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010      | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010      | 9.20   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010      | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010      | 14.55  | P            | Foreign Exchange Future | 3.25800   | 3.19900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010      | 20.55  | P            | Foreign Exchange Future | 9.24900   | 9.18900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010      | 9.25   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010      | 19.25  | P            | Foreign Exchange Future | 7.94900   | 7.88900                         | 0             |
| 09/03/2010 | £ / R On 14 June 2010      | 19.20  | P            | Foreign Exchange Future | 7.89900   | 7.83900                         | 0             |
| 09/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.48740  | 11.54710                        | 2,036         |
| 09/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.21500   | 0.23100                         | 0             |
| 09/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.20500   | 0.22100                         | 0             |
| 09/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.22500   | 0.24200                         | 0             |
| 09/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.41800   | 1.37500                         | 0             |
| 09/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.49800   | 1.45400                         | 0             |
| 09/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.45800   | 1.41400                         | 0             |
| 09/03/2010 | ¥ / R On 15 March 2010     |        |              | Foreign Exchange Future | 0.08260   | 0.08170                         | 1,364         |
| 09/03/2010 | ¥ / R On 15 March 2010     | 0.08   | C            | Foreign Exchange Future | 0.00274   | 0.00196                         | 0             |
| 09/03/2010 | ¥ / R On 15 March 2010     | 0.07   | C            | Foreign Exchange Future | 0.01260   | 0.01170                         | 0             |
| 09/03/2010 | ¥ / R On 15 March 2010     | 0.09   | C            | Foreign Exchange Future | 0.00003   | 0.00002                         | 0             |
| 09/03/2010 | ¥ / R On 15 March 2010     | 0.09   | P            | Foreign Exchange Future | 0.00743   | 0.00832                         | 0             |
| 09/03/2010 | ¥ / R On 15 March 2010     | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | ¥ / R On 15 March 2010     | 0.08   | P            | Foreign Exchange Future | 0.00014   | 0.00026                         | 0             |
| 09/03/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08400   | 0.08310                         | 0             |
| 09/03/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00589   | 0.00530                         | 0             |
| 09/03/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00209   | 0.00184                         | 0             |
| 09/03/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01412   | 0.01322                         | 0             |
| 09/03/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00012   | 0.00012                         | 0             |
| 09/03/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00809   | 0.00874                         | 0             |
| 09/03/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00189   | 0.00220                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 15 March 2010 |        |              | Foreign Exchange Future | 10.06860  | 10.09600                        | 20,863        |
| 09/03/2010 | € / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.42000   | 0.44700                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 1.41900   | 1.44600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 2.41900   | 2.44600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,636        |
| 09/03/2010 | € / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.51900   | 0.54600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 1.51900   | 1.54600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 2.51900   | 2.54600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.66900   | 0.69600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 1.66900   | 1.69600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 2.66900   | 2.69600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.61900   | 0.64600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 1.61900   | 1.64600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 2.61900   | 2.64600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.46900   | 0.49700                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 1.46900   | 1.49600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 2.46900   | 2.49600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.71900   | 0.74600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 1.71900   | 1.74600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 2.71900   | 2.74600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 10            |
| 09/03/2010 | € / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.56900   | 0.59600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 1.56900   | 1.59600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 2.56900   | 2.59600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.37000   | 0.39800                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 1.36900   | 1.39600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 2.36900   | 2.39600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.32100   | 0.34900                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 1.31900   | 1.34600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 2.31900   | 2.34600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.13800   | 0.16400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 1.11900   | 1.14600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 2.11900   | 2.14600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,651        |
| 09/03/2010 | € / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.09900   | 0.12300                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 1.06900   | 1.09600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 2.06900   | 2.09600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.22600   | 0.25300                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 1.21900   | 1.24600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 2.21900   | 2.24600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.27300   | 0.30000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 1.26900   | 1.29600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 2.26900   | 2.29600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 2.86900   | 2.89600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 2.81900   | 2.84600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 2.96900   | 2.99600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.18000   | 0.20700                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 1.16900   | 1.19600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 2.16900   | 2.19600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.02800   | 0.03900                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.91900   | 0.94600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 1.91900   | 1.94600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.06500   | 0.08700                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 1.01900   | 1.04600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 2.01900   | 2.04600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.04400   | 0.05700                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.96900   | 0.99600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 1.96900   | 1.99600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.01800   | 0.02500                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.86900   | 0.89600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 1.86900   | 1.89600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 2,700         |
| 09/03/2010 | € / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.81900   | 0.84600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 1.81900   | 1.84600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 2.91900   | 2.94600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00700   | 0.01100                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.76900   | 0.79600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 1.76900   | 1.79600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 2.76900   | 2.79600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 7.18100   | 7.15400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 9.18100   | 9.15400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.23800   | 0.21500                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 1.23100   | 1.20400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 3.23100   | 3.20400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 5.23100   | 5.20400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 7.23100   | 7.20400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 9.23100   | 9.20400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 7.08100   | 7.05400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 9.08100   | 9.05400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 2.03100   | 2.00400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.19200   | 0.17000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 1.18100   | 1.15400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 2.18100   | 2.15400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 3.18100   | 3.15400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 4.18100   | 4.15400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 5.18100   | 5.15400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 6.18100   | 6.15400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.14900   | 0.12900                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 1.13100   | 1.10400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 2.13100   | 2.10400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 3.13100   | 3.10400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 4.13100   | 4.10400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 5.13100   | 5.10400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 6.13100   | 6.10400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.07500   | 0.06100                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 1.03100   | 1.00400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 3.03100   | 3.00400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 4.03100   | 4.00400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 5.03100   | 5.00400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 6.03100   | 6.00400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.04600   | 0.04100                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.98100   | 0.95400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 1.98100   | 1.95400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 2.98100   | 2.95400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 3.98100   | 3.95400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 4.98100   | 4.95400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 5.98100   | 5.95400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.10900   | 0.09300                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 1.08100   | 1.05400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 2.08100   | 2.05400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 3.08100   | 3.05400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 4.08100   | 4.05400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 5.08100   | 5.05400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 6.08100   | 6.05400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.83100   | 0.80400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 1.83100   | 1.80400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 7.03100   | 7.00400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 9.03100   | 9.00400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 7.13100   | 7.10400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 9.13100   | 9.10400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 2.83100   | 2.80400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 3.83100   | 3.80400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 4.83100   | 4.80400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 5.83100   | 5.80400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.73100   | 0.70400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 1.73100   | 1.70400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 2.73100   | 2.70400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 3.73100   | 3.70400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 4.73100   | 4.70400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 5.73100   | 5.70400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.78100   | 0.75400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 1.78100   | 1.75400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 2.78100   | 2.75400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 3.78100   | 3.75400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 4.78100   | 4.75400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 5.78100   | 5.75400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.03000   | 0.02700                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.93100   | 0.90400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 1.93100   | 1.90400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 2.93100   | 2.90400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 3.93100   | 3.90400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 4.93100   | 4.90400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 5.93100   | 5.90400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.88100   | 0.85400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 1.88100   | 1.85400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 2.88100   | 2.85400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 3.88100   | 3.85400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 4.88100   | 4.85400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 5.88100   | 5.85400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.68100   | 0.65400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 1.68100   | 1.65400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 2.68100   | 2.65400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 3.68100   | 3.65400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 4.68100   | 4.65400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 5.68100   | 5.65400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.63100   | 0.60400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 1.63100   | 1.60400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 2.63100   | 2.60400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 3.63100   | 3.60400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 4.63100   | 4.60400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 5.63100   | 5.60400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.43200   | 0.40600                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 1.43100   | 1.40400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 2.43100   | 2.40400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 3.43100   | 3.40400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 4.43100   | 4.40400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 5.43100   | 5.40400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.28500   | 0.26100                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 1.28100   | 1.25400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 2.28100   | 2.25400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 3.28100   | 3.25400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 4.28100   | 4.25400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 5.28100   | 5.25400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 7.28100   | 7.25400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 9.28100   | 9.25400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 7.43100   | 7.40400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 9.43100   | 9.40400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.53100   | 0.50500                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 1.53100   | 1.50400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 3.53100   | 3.50400                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 5.53100   | 5.50400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 7.53100   | 7.50400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 9.53100   | 9.50400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 7.63100   | 7.60400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.70  | P            | Foreign Exchange Future | 9.63100   | 9.60400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 7.78100   | 7.75400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 9.78100   | 9.75400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 7.88100   | 7.85400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 9.88100   | 9.85400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 8.03100   | 8.00400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 10.03100  | 10.00400                        | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 7.98100   | 7.95400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 9.98100   | 9.95400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 7.73100   | 7.70400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 9.73100   | 9.70400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.38300   | 0.35700                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 1.38100   | 1.35400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 3.38100   | 3.35400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 5.38100   | 5.35400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 7.38100   | 7.35400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 9.38100   | 9.35400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.33400   | 0.30800                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 1.33100   | 1.30400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 3.33100   | 3.30400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 5.33100   | 5.30400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 7.33100   | 7.30400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 9.33100   | 9.30400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.48200   | 0.45500                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 1.48100   | 1.45400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 3.48100   | 3.45400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 5.48100   | 5.45400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 7.48100   | 7.45400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 9.48100   | 9.45400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 2.53100   | 2.50400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 7.68100   | 7.65400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 9.68100   | 9.65400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 7.93100   | 7.90400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 9.93100   | 9.90400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 7.83100   | 7.80400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 9.83100   | 9.80400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.58100   | 0.55400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 1.58100   | 1.55400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 3.58100   | 3.55400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 5.58100   | 5.55400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 7.58100   | 7.55400                         | 0             |
| 09/03/2010 | € / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 9.58100   | 9.55400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010  |        |              | Foreign Exchange Future | 10.24200  | 10.26980                        | 14,182        |
| 09/03/2010 | € / R On 14 June 2010  | 12.10  | C            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 09/03/2010 | € / R On 14 June 2010  | 11.90  | C            | Foreign Exchange Future | 0.03000   | 0.03100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010  | 12.00  | C            | Foreign Exchange Future | 0.02700   | 0.02800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010  | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010  | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010  | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010  | 13.30  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010  | 11.30  | C            | Foreign Exchange Future | 0.06200   | 0.06400                         | 25            |
| 09/03/2010 | € / R On 14 June 2010  | 10.30  | C            | Foreign Exchange Future | 0.25700   | 0.26700                         | 20            |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.96000   | 0.98700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 1.94500   | 1.97200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 2.94200   | 2.97000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.04300   | 0.04400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.16500   | 0.17100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.69700   | 0.72100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 1.64600   | 1.67400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 2.64300   | 2.67000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.03800   | 0.03900                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.14300   | 0.14800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.61800   | 0.64000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 1.54700   | 1.57500                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.54300   | 2.57000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.05800   | 0.06000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.23900   | 0.24800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.91400   | 0.94100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 1.89500   | 1.92200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.89200   | 2.92000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.05500   | 0.05600                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.22200   | 0.23000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.86900   | 0.89500                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.84500   | 1.87300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.84200   | 2.87000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.04500   | 0.04700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.17800   | 0.18400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.73800   | 0.76400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.69600   | 1.72400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.69200   | 2.72000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.05100   | 0.05300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.20600   | 0.21400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.82400   | 0.85100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.79500   | 1.82300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.79200   | 2.82000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.04800   | 0.05000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.19100   | 0.19900                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.78100   | 0.80700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.74600   | 1.77300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.74200   | 2.77000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.03200   | 0.03300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.11500   | 0.11900                         | 29            |
| 09/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.50800   | 0.52800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.39900   | 1.42600                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.39300   | 2.42100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.03400   | 0.03500                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.12300   | 0.12800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.54300   | 0.56400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.44800   | 1.47600                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.44300   | 2.47100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.10700   | 0.11100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.47400   | 0.49300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.34900   | 1.37700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.34300   | 2.37100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.02900   | 0.02900                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 1.10400   | 1.13100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 2.09400   | 2.12200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.02300   | 0.02400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.07600   | 0.07800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.32600   | 0.33900                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.09300   | 0.09600                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.41000   | 0.42700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.25100   | 1.27800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.24300   | 2.27100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.10000   | 0.10300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.44100   | 0.45900                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.30000   | 1.32700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.29300   | 2.32100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.03600   | 0.03700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.13300   | 0.13800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.58000   | 0.60200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.49700   | 1.52500                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.49300   | 2.52100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.75800   | 5.73000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.75800   | 7.73000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.75800   | 9.73000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.08800   | 0.08200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.64100   | 0.61800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.54400   | 1.51700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.51000   | 3.48200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.50800   | 5.48000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.50800   | 7.48000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.50800   | 9.48000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.14900   | 0.13900                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.80800   | 0.78300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 5.90800   | 5.88000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 7.90800   | 7.88000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 9.90800   | 9.88000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.16800   | 0.15700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.85100   | 0.82600                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.75900   | 3.73100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.23400   | 0.21900                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.98400   | 0.95800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.93100   | 1.90400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 3.90900   | 3.88100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.73700   | 1.70900                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.70900   | 3.68100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.70800   | 5.68000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.70800   | 7.68000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.70800   | 9.68000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.13200   | 0.12300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.76500   | 0.74100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.66000   | 3.63200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.65800   | 5.63000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.65800   | 7.63000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.65800   | 9.63000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.10100   | 0.09400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.68100   | 0.65800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.59200   | 1.56500                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.56000   | 3.53200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.55800   | 5.53000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.55800   | 7.53000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.55800   | 9.53000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.11600   | 0.10800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.72300   | 0.69900                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.64000   | 1.61300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.61000   | 3.58200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.60800   | 5.58000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.60800   | 7.58000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.60800   | 9.58000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.03900   | 0.03700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.44900   | 0.42900                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 1.30600   | 1.28000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 3.26100   | 3.23300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 5.25800   | 5.23000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.25800   | 7.23000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.25800   | 9.23000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.03200   | 0.03100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.41400   | 0.39400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.25900   | 1.23300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.21100   | 3.18300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.20800   | 5.18000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.20800   | 7.18000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.20800   | 9.18000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.04600   | 0.04400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.48600   | 0.46400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.35300   | 1.32700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.31100   | 3.28300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.30800   | 5.28000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.30800   | 7.28000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.30800   | 9.28000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.02700   | 0.02500                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.38000   | 0.36000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.21300   | 1.18600                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.16100   | 3.13300                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.15800   | 5.13000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.15800   | 7.13000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.15800   | 9.13000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.02200   | 0.02100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.34700   | 0.32800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.16600   | 1.14000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.11200   | 3.08400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.10800   | 5.08000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.10800   | 7.08000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.10800   | 9.08000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.07600   | 0.07000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.60100   | 0.57800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.49600   | 1.46900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 14 June 2010      | 13.70  | P            | Foreign Exchange Future | 3.46000   | 3.43200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 15.70  | P            | Foreign Exchange Future | 5.45800   | 5.43000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 17.70  | P            | Foreign Exchange Future | 7.45800   | 7.43000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 19.70  | P            | Foreign Exchange Future | 9.45800   | 9.43000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 7.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 9.60   | P            | Foreign Exchange Future | 0.05500   | 0.05100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 0.52300   | 0.50100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 11.60  | P            | Foreign Exchange Future | 1.40100   | 1.37400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 13.60  | P            | Foreign Exchange Future | 3.36000   | 3.33200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 15.60  | P            | Foreign Exchange Future | 5.35800   | 5.33000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 17.60  | P            | Foreign Exchange Future | 7.35800   | 7.33000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 9.35800   | 9.33000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 8.30   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 9.30   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 10.30  | P            | Foreign Exchange Future | 0.31500   | 0.29700                         | 271           |
| 09/03/2010 | € / R On 14 June 2010      | 11.30  | P            | Foreign Exchange Future | 1.12000   | 1.09400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 13.30  | P            | Foreign Exchange Future | 3.06200   | 3.03400                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 15.30  | P            | Foreign Exchange Future | 5.05800   | 5.03000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 17.30  | P            | Foreign Exchange Future | 7.05800   | 7.03000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 19.30  | P            | Foreign Exchange Future | 9.05800   | 9.03000                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 1.78500   | 1.75800                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 1.68800   | 1.66100                         | 0             |
| 09/03/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 1.88200   | 1.85500                         | 0             |
| 09/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.41330  | 10.44060                        | 658           |
| 09/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.15500   | 0.15900                         | 0             |
| 09/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.40700   | 1.38300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.58360  | 10.61040                        | 180           |
| 09/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.03600   | 0.03800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.08300   | 0.08700                         | 0             |
| 09/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.21100   | 0.21800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 13 December 2010 | 11.20  | C            | Foreign Exchange Future | 0.37200   | 0.38500                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.74100   | 0.76200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 1.45700   | 1.48400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 2.40000   | 2.42800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.22800   | 0.23600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.25  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.03500   | 0.03700                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.08200   | 0.08500                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.20600   | 0.21300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.25  | C            | Foreign Exchange Future | 0.36100   | 0.37400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.71400   | 0.73600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 1.41300   | 1.44000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 2.35100   | 2.37800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.06100   | 0.06400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.14500   | 0.15000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.24000   | 0.24900                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.43700   | 0.45200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.88500   | 0.90900                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.68100   | 1.70800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.02500   | 0.02600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.06400   | 0.06700                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.15300   | 0.15800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.25400   | 0.26300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.46700   | 0.48300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.94800   | 0.97300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.77300   | 1.80000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.03900   | 0.04100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.09000   | 0.09400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.23400   | 0.24200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.42300   | 0.43800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.85400   | 0.87800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.63500   | 1.66200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.59800   | 2.62500                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.03800   | 0.03900                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.08700   | 0.09000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.22200   | 0.23000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.39700   | 0.41000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.79600   | 0.81800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.54500   | 1.57200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.49900   | 2.52600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.03300   | 0.03500                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.07700   | 0.08000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.19100   | 0.19800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.32900   | 0.34100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.64000   | 0.66000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.28500   | 1.31200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.20300   | 2.23100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.03200   | 0.03300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.07300   | 0.07600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.17800   | 0.18400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.30100   | 0.31200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.57300   | 0.59100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.16200   | 1.18900                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 2.05600   | 2.08400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.04100   | 0.04400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.09600   | 0.10000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.74600   | 2.77300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.04100   | 0.04300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.09400   | 0.09800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.24700   | 0.25600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.45200   | 0.46700                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.91600   | 0.94000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.64700   | 2.67400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.04000   | 0.04200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.09200   | 0.09600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.72600   | 1.75400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.69700   | 2.72400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.37400   | 7.34800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.36700   | 9.34100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.04200   | 0.04400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.45800   | 3.43600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.40600   | 5.38200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.23200   | 0.23000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.76800   | 0.75700                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.56300   | 1.54600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.41000   | 3.38800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.35700   | 5.33300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.32400   | 7.29900                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.31700   | 9.29100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.36200   | 3.34000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.30700   | 5.28400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.27500   | 7.24900                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.26700   | 9.24100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.12800   | 0.12900                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.53900   | 0.53100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.26700   | 1.25200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.14400   | 2.12400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.03900   | 4.01600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 5.99800   | 5.97300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 7.97000   | 7.94400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 9.96700   | 9.94100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.10100   | 0.10200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.45600   | 0.45000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.14500   | 1.13100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 2.00700   | 1.98800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.89300   | 3.87000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.84900   | 5.82500                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.82100   | 7.79500                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.81700   | 9.79100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.06100   | 0.06200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.31200   | 0.30800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.91300   | 0.90000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.73800   | 1.72000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.60300   | 3.58000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.55400   | 5.52900                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.52300   | 7.49700                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.51700   | 9.49100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.05100   | 0.05200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.27000   | 0.26800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.83900   | 0.82800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.65000   | 1.63200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.50600   | 3.48400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.45500   | 5.43100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.42300   | 7.39800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.41700   | 9.39100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.03900   | 0.04000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.21400   | 0.21300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.73300   | 0.72300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.52000   | 1.50300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.41900   | 2.39800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.33000   | 4.30700                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.29100   | 6.26600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.26900   | 8.24300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.26700  | 10.24100                        | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.04700   | 0.04800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.25100   | 0.24900                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.80300   | 0.79200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.60600   | 1.58900                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.51100   | 2.49000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.42700   | 4.40400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.38800   | 6.36400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.36900   | 8.34300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.36700  | 10.34100                        | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.07900   | 0.08000                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.38000   | 0.37600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 1.02700   | 1.01400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.87200   | 1.85300                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.74800   | 3.72500                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.70100   | 5.67700                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.67100   | 7.64600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.66700   | 9.64100                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.69400   | 1.67600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.07300   | 0.07400                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.35700   | 0.35200                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 0.98800   | 0.97500                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.82700   | 1.80800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.69900   | 3.67700                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.65200   | 5.62800                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.62200   | 7.59600                         | 0             |
| 09/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.61700   | 9.59100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 |        |              | Foreign Exchange Future | 6.75020   | 6.72860                         | 11,792        |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 0.95000   | 0.92900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 1.95000   | 1.92900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 2.95000   | 2.92900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | C            | Foreign Exchange Future | 3.95000   | 3.92900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 0.85000   | 0.82900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 1.85000   | 1.82900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 2.85000   | 2.82900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | C            | Foreign Exchange Future | 3.85000   | 3.82900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 0.80000   | 0.77900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 1.80000   | 1.77900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 2.80000   | 2.77900                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | C            | Foreign Exchange Future | 3.80000   | 3.77900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 0.90000   | 0.87900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 1.90000   | 1.87900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 2.90000   | 2.87900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | C            | Foreign Exchange Future | 3.90000   | 3.87900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.00000   | 0.97900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.00000   | 1.97900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.00000   | 2.97900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | C            | Foreign Exchange Future | 4.00000   | 3.97900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | C            | Foreign Exchange Future | 3.50000   | 3.47900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 1.50000   | 1.47900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 2.50000   | 2.47900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 1.75000   | 1.72900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 2.75000   | 2.72900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | C            | Foreign Exchange Future | 3.75000   | 3.72900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 1.60000   | 1.57900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 2.60000   | 2.57900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | C            | Foreign Exchange Future | 3.60000   | 3.57900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 0.50000   | 0.47900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 0.60000   | 0.57900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 0.55000   | 0.52900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.07000   | 0.05500                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.15500   | 0.13600                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.25100   | 0.23000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.35000   | 0.32900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 0.45000   | 0.42900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.11000   | 0.09300                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 1.65000   | 1.62900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 2.65000   | 2.62900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | C            | Foreign Exchange Future | 3.65000   | 3.62900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 1.70000   | 1.67900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 2.70000   | 2.67900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | C            | Foreign Exchange Future | 3.70000   | 3.67900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.30000   | 1.27900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.30000   | 2.27900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.30000   | 3.27900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | C            | Foreign Exchange Future | 4.30000   | 4.27900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.10000   | 1.07900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.10000   | 2.07900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.10000   | 3.07900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | C            | Foreign Exchange Future | 4.10000   | 4.07900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.05000   | 1.02900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.05000   | 2.02900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.05000   | 3.02900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | C            | Foreign Exchange Future | 4.05000   | 4.02900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.15000   | 1.12900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.15000   | 2.12900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.15000   | 3.12900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | C            | Foreign Exchange Future | 4.15000   | 4.12900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.20000   | 1.17900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.20000   | 2.17900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.20000   | 3.17900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | C            | Foreign Exchange Future | 4.20000   | 4.17900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.25000   | 1.22900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.25000   | 2.22900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.25000   | 3.22900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | C            | Foreign Exchange Future | 4.25000   | 4.22900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.35000   | 1.32900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.35000   | 2.32900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.35000   | 3.32900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | C            | Foreign Exchange Future | 4.35000   | 4.32900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 0.65000   | 0.62900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 0.75000   | 0.72900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 0.70000   | 0.67900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.03700   | 0.03200                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.20200   | 0.18200                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.30100   | 0.27900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 0.40000   | 0.37900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.03700   | 0.05300                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.11000   | 0.13000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.20200   | 0.22400                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.65000   | 1.67100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.65000   | 3.67100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.65000   | 5.67100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.65000   | 7.67100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.75000   | 1.77100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.75000   | 3.77100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.75000   | 5.77100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.75000   | 7.77100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.80000   | 1.82100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.80000   | 3.82100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.80000   | 5.82100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.80000   | 7.82100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.85000   | 1.87100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.85000   | 3.87100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.85000   | 5.87100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.85000   | 7.87100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.95000   | 1.97100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.95000   | 3.97100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.95000   | 5.97100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 7.95000   | 7.97100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.90000   | 1.92100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.90000   | 3.92100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.90000   | 5.92100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.90000   | 7.92100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.70000   | 1.72100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.70000   | 3.72100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.70000   | 5.72100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 2.25000   | 2.27100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 4.25000   | 4.27100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 6.25000   | 6.27100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 8.25000   | 8.27100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.30100   | 0.32200                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 2.30000   | 2.32100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 4.30000   | 4.32100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 6.30000   | 6.32100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 8.30000   | 8.32100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 2.35000   | 2.37100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 4.35000   | 4.37100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 6.35000   | 6.37100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 8.35000   | 8.37100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.01000   | 0.01400                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.02000   | 0.02600                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.07000   | 0.08900                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.15500   | 0.17600                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.25100   | 0.27200                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.35000   | 0.37100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.50000   | 0.52100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 2.50000   | 2.52100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 4.50000   | 4.52100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 6.50000   | 6.52100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 8.50000   | 8.52100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.40000   | 0.42100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 2.40000   | 2.42100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 4.40000   | 4.42100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 6.40000   | 6.42100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 8.40000   | 8.42100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.70000   | 7.72100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 2.00000   | 2.02100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 4.00000   | 4.02100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 6.00000   | 6.02100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 8.00000   | 8.02100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 2.10000   | 2.12100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 4.10000   | 4.12100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 6.10000   | 6.12100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 8.10000   | 8.12100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 2.20000   | 2.22100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 4.20000   | 4.22100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 6.20000   | 6.22100                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 8.20000   | 8.22100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 2.15000   | 2.17100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 4.15000   | 4.17100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 6.15000   | 6.17100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 8.15000   | 8.17100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 2.05000   | 2.07100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 4.05000   | 4.07100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 6.05000   | 6.07100                         | 0             |
| 09/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 8.05000   | 8.07100                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.79880   | 6.77700                         | 626           |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 6.60   | C            | Foreign Exchange Future | 0.31200   | 0.29600                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 5.60   | C            | Foreign Exchange Future | 1.20200   | 1.18000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 4.60   | C            | Foreign Exchange Future | 2.19900   | 2.17700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 3.60   | C            | Foreign Exchange Future | 3.19900   | 3.17700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 2.60   | C            | Foreign Exchange Future | 4.19900   | 4.17700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 8.55   | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 6.55   | C            | Foreign Exchange Future | 0.34600   | 0.33000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 5.55   | C            | Foreign Exchange Future | 1.25200   | 1.23000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010  | 4.55   | C            | Foreign Exchange Future | 2.24900   | 2.22700                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | C            | Foreign Exchange Future | 3.24900   | 3.22700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | C            | Foreign Exchange Future | 4.24900   | 4.22700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.38200   | 0.36500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.30100   | 1.28000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.29900   | 2.27700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.29900   | 3.27700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.29900   | 4.27700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.24900   | 0.23300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.17200   | 0.16400                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.95600   | 0.93500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.94900   | 1.92700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.94900   | 2.92700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.94900   | 3.92700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.22000   | 0.20500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.05400   | 1.03200                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.04900   | 2.02700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.04900   | 3.02700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.04900   | 4.02700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.15400   | 0.14700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.90700   | 0.88700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.89900   | 1.87800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.89900   | 2.87700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.89900   | 3.87700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.19300   | 0.18400                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.00400   | 0.98300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 1.99900   | 1.97700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 2.99900   | 2.97700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 3.99900   | 3.97700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.27900   | 0.26400                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.15200   | 1.13100                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.14900   | 2.12700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.14900   | 3.12700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.14900   | 4.12700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.08500   | 0.08400                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.67300   | 0.65400                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.65000   | 1.62800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.64900   | 2.62700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.64900   | 3.62700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.09600   | 0.09400                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.71900   | 0.69900                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.70000   | 1.67800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.69900   | 2.67700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.69900   | 3.67700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.12200   | 0.11700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.81200   | 0.79200                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.79900   | 1.77800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.54900   | 2.52700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.54900   | 3.52700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.06700   | 0.06700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.58500   | 0.56600                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.55000   | 1.52800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.79900   | 2.77700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.79900   | 3.77700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.13700   | 0.13100                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.85900   | 0.83900                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.84900   | 1.82800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.84900   | 2.82700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.84900   | 3.82700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.07600   | 0.07500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.62800   | 0.60900                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.60000   | 1.57800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.59900   | 2.57700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.59900   | 3.57700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.10800   | 0.10500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.76500   | 0.74500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.75000   | 1.72800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.74900   | 2.72700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.74900   | 3.72700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.45100   | 4.47300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.45100   | 6.47300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.45100   | 8.47300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.35900   | 0.37800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.25300   | 2.27600                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.25100   | 4.27300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.25100   | 6.27300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.25100   | 8.27300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.02900   | 0.03200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.47700   | 0.49800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.40200   | 2.42500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.40100   | 4.42300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.40100   | 6.42300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.40100   | 8.42300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.28800   | 0.30400                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.15300   | 2.17600                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.15100   | 4.17300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.15100   | 6.17300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.15100   | 8.17300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.03600   | 0.03900                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.51800   | 0.54000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.45200   | 2.47500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.32300   | 0.34000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.20300   | 2.22600                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.20100   | 4.22300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.20100   | 6.22300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.20100   | 8.22300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.39700   | 0.41700                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.30300   | 2.32500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.30100   | 4.32300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.30100   | 6.32300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.30100   | 8.32300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.02400   | 0.02700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.43600   | 0.45700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.35300   | 2.37500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.35100   | 4.37300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.35100   | 6.37300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.35100   | 8.37300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.13000   | 0.13700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.85400   | 1.87800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.85100   | 3.87300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.85100   | 5.87300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.85100   | 7.87300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.19400   | 0.20700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 2.00400   | 2.02700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 4.00100   | 4.02300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 6.00100   | 6.02300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 8.00100   | 8.02300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.25500   | 0.27000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.10300   | 2.12600                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.10100   | 4.12300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.10100   | 6.12300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.10100   | 8.12300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.17100   | 0.17800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.95400   | 1.97700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.95100   | 3.97300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.95100   | 5.97300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.95100   | 7.97300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.22300   | 0.23700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.05300   | 2.07700                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.05100   | 4.07300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.05100   | 6.07300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.05100   | 8.07300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.15000   | 0.15600                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.08300   | 0.08800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.70500   | 1.72900                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.70100   | 3.72300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.70100   | 5.72300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.70100   | 7.72300                         | 0             |



| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 09/03/2010 | AU\$ / R On 14 June 2010      | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 5.55   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 6.55   | P            | Foreign Exchange Future | 0.09700   | 0.10300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 8.55   | P            | Foreign Exchange Future | 1.75500   | 1.77900                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 10.55  | P            | Foreign Exchange Future | 3.75100   | 3.77300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 12.55  | P            | Foreign Exchange Future | 5.75100   | 5.77300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 14.55  | P            | Foreign Exchange Future | 7.75100   | 7.77300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.11300   | 0.11900                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 1.80500   | 1.82800                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 3.80100   | 3.82300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.80100   | 5.82300                         | 0             |
| 09/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.80100   | 7.82300                         | 0             |
| 09/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.84070   | 6.81850                         | 4,490         |
| 09/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.26800   | 0.25900                         | 0             |
| 09/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.33400   | 0.34700                         | 0             |
| 09/03/2010 | CAD/ R On 14 June 2010        |        |              | Foreign Exchange Future | 7.31250   | 7.26180                         | 1,370         |
| 09/03/2010 | CAD/ R On 14 June 2010        | 7.30   | C            | Foreign Exchange Future | 0.20300   | 0.18100                         | 0             |
| 09/03/2010 | CAD/ R On 14 June 2010        | 7.35   | C            | Foreign Exchange Future | 0.18200   | 0.16200                         | 0             |
| 09/03/2010 | CAD/ R On 14 June 2010        | 7.25   | C            | Foreign Exchange Future | 0.23100   | 0.20200                         | 0             |
| 09/03/2010 | CAD/ R On 14 June 2010        | 7.25   | P            | Foreign Exchange Future | 0.16900   | 0.19000                         | 0             |
| 09/03/2010 | CAD/ R On 14 June 2010        | 7.35   | P            | Foreign Exchange Future | 0.22000   | 0.25000                         | 0             |
| 09/03/2010 | CAD/ R On 14 June 2010        | 7.30   | P            | Foreign Exchange Future | 0.19100   | 0.21900                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010       |        |              | Foreign Exchange Future | 7.40190   | 7.41640                         | 217,545       |
| 10/03/2010 | \$ / R On 15 March 2010       | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010       | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010       | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.15700   | 0.17300                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 1.15200   | 1.16600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 2.15200   | 2.16600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 3.15200   | 3.16600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.40200   | 0.41600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 1.40200   | 1.41600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 2.40200   | 2.41600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 3.40200   | 3.41600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 3.35200   | 3.36600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.25300   | 0.26700                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 1.25200   | 1.26600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 3.25200   | 3.26600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.75200   | 1.76600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.75200   | 2.76600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 1.10200   | 1.11600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.30   | C            | Foreign Exchange Future | 2.10200   | 2.11600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.30   | C            | Foreign Exchange Future | 3.10200   | 3.11600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 3.30200   | 3.31600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 0.20400   | 0.21900                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 1.20200   | 1.21600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.20   | C            | Foreign Exchange Future | 2.20200   | 2.21600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.20   | C            | Foreign Exchange Future | 3.20200   | 3.21600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 0.07700   | 0.09200                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 1.05200   | 1.06600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.35   | C            | Foreign Exchange Future | 2.05200   | 2.06600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.35   | C            | Foreign Exchange Future | 3.05200   | 3.06600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.80200   | 0.81600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.80200   | 1.81600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.80200   | 2.81600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 0.02800   | 0.03900                         | 100           |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.95200   | 0.96600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.95200   | 1.96600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.95200   | 2.96600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 0.04700   | 0.06000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 2.00200   | 2.01600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 3.00200   | 3.01600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.90200   | 0.91600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.90200   | 1.91600                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.90200   | 2.91600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.85200   | 0.86600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.85200   | 1.86600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.85200   | 2.86600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 747           |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.70200   | 0.71600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.70200   | 1.71600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.70200   | 2.71600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 4,010         |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.65200   | 0.66600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.65200   | 1.66600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.65200   | 2.66600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.35200   | 0.36700                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 1.35200   | 1.36600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 2.35200   | 2.36600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 4,000         |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.55200   | 0.56600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 1.55200   | 1.56600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 2.55200   | 2.56600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.50200   | 0.51600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 1.50200   | 1.51600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.45200   | 0.46600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 1.45200   | 1.46600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 2.45200   | 2.46600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.30200   | 0.31700                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 1.30200   | 1.31600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 2.30200   | 2.31600                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 0.11400   | 0.13000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 1.00200   | 1.01600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 2.50200   | 2.51600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 4.00200   | 4.01600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.75200   | 0.76600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 2.25200   | 2.26600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.75200   | 3.76600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 0.01600   | 0.02400                         | 8,029         |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 0.00900   | 0.01400                         | 15,890        |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 228           |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 279           |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 40            |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 279           |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 15,890        |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.44  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.80200   | 3.81600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.85200   | 3.86600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.70200   | 3.71600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.60200   | 0.61600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.60200   | 1.61600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.60200   | 2.61600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.60200   | 3.61600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 3.55200   | 3.56600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 3.50200   | 3.51600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.95200   | 3.96600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.90200   | 3.91600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.65200   | 3.66600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 3.45200   | 3.46600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 8.54800   | 8.53400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 6.34800   | 6.33400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 8.34800   | 8.33400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 8.09800   | 8.08400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 8.04800   | 8.03400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 8.49800   | 8.48400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 6.44800   | 6.43400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 8.44800   | 8.43400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 12,000        |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.39800   | 0.38500                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 8.39800   | 8.38400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 8.29800   | 8.28400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 8.14800   | 8.13400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 8.19800   | 8.18400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 3.59800   | 3.58400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.44  | P            | Foreign Exchange Future | 4.03800   | 4.02400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 2.44800   | 2.43400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 4.89800   | 4.88400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 2.34800   | 2.33400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 2.54800   | 2.53400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 2.64800   | 2.63400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 2.74800   | 2.73400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 2.84800   | 2.83400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 2.94800   | 2.93400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.04800   | 3.03400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.14800   | 5.13400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 2.09800   | 2.08400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 3.69800   | 3.68400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 3.79800   | 3.78400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 3.89800   | 3.88400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 3.99800   | 3.98400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 4.09800   | 4.08400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 4.19800   | 4.18400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 6.29800   | 6.28400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 1.94800   | 1.93400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 3.44800   | 3.43400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 3.54800   | 3.53400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 3.64800   | 3.63400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 3.74800   | 3.73400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 3.84800   | 3.83400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 3.94800   | 3.93400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 4.04800   | 4.03400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 6.14800   | 6.13400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 1.84800   | 1.83400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.34800   | 3.33400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 6.04800   | 6.03400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 1.79800   | 1.78400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.29800   | 3.28400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 3.39800   | 3.38400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 3.49800   | 3.48400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 5.99800   | 5.98400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 1.69800   | 1.68400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.19800   | 3.18400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 5.89800   | 5.88400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 4.14800   | 4.13400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 4.24800   | 4.23400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 4.34800   | 4.33400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 4.44800   | 4.43400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 6.54800   | 6.53400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 2.29800   | 2.28400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 4.29800   | 4.28400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 4.39800   | 4.38400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 6.49800   | 6.48400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 4.54800   | 4.53400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 4.64800   | 4.63400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 6.74800   | 6.73400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 2.39800   | 2.38400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 4.49800   | 4.48400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 6.59800   | 6.58400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 2.19800   | 2.18400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 6.39800   | 6.38400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 1.99800   | 1.98400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 1.89800   | 1.88400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 6.09800   | 6.08400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 1.39800   | 1.38400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.09800   | 3.08400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 5.79800   | 5.78400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 1.54800   | 1.53400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.24800   | 3.23400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 5.94800   | 5.93400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 6.19800   | 6.18400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 1.44800   | 1.43400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.14800   | 3.13400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 5.84800   | 5.83400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 1.59800   | 1.58400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 6.24800   | 6.23400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.34800   | 1.33400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 5.74800   | 5.73400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.19800   | 1.18400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 2.89800   | 2.88400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 2.99800   | 2.98400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 5.59800   | 5.58400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.14800   | 1.13400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 5.54800   | 5.53400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.04800   | 1.03400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 5.44800   | 5.43400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.09800   | 1.08400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 2.79800   | 2.78400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 5.49800   | 5.48400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.69800   | 0.68400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 2.49800   | 2.48400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 2.59800   | 2.58400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 2.69800   | 2.68400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.09800   | 5.08400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.74800   | 0.73400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.59800   | 0.58400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 4.99800   | 4.98400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.54800   | 0.53400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 2.24800   | 2.23400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 4.94800   | 4.93400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.89800   | 0.88400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.29800   | 5.28400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.64800   | 0.63400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.04800   | 5.03400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.49800   | 0.48400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.25100   | 0.23900                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 2.04800   | 2.03400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 2.14800   | 2.13400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.20300   | 0.19200                         | 220           |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.15700   | 0.14800                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 4.84800   | 4.83400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 1.74800   | 1.73400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.11400   | 0.10800                         | 200           |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.24800   | 5.23400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 8.24800   | 8.23400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 7.99800   | 7.98400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 4.59800   | 4.58400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 4.69800   | 4.68400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 5.69800   | 5.68400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 500           |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 670           |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 1.49800   | 1.48400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.44800   | 0.43500                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 1.64800   | 1.63400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.34900   | 0.33600                         | 100           |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.29900   | 0.28700                         | 562           |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.29800   | 1.28400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 4.79800   | 4.78400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 5.64800   | 5.63400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.04500   | 0.04400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.99800   | 0.98400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.07600   | 0.07300                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.02500   | 0.02600                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.94800   | 0.93400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 5,110         |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.79800   | 0.78400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.19800   | 5.18400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 6.69800   | 6.68400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 8.69800   | 8.68400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 6.79800   | 6.78400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 8.79800   | 8.78400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 6.89800   | 6.88400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 8.89800   | 8.88400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 6.99800   | 6.98400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 8.99800   | 8.98400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 6.94800   | 6.93400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 8.94800   | 8.93400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.14800   | 7.13400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 9.14800   | 9.13400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.19800   | 7.18400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 9.19800   | 9.18400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.24800   | 1.23400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.24800   | 7.23400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 9.24800   | 9.23400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.04800   | 7.03400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 9.04800   | 9.03400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 4.74800   | 4.73400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 8.74800   | 8.73400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 6.64800   | 6.63400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 8.64800   | 8.63400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 9,671         |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 8.59800   | 8.58400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.84800   | 0.83400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 6.84800   | 6.83400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 8.84800   | 8.83400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.09800   | 7.08400                         | 0             |
| 10/03/2010 | \$ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 9.09800   | 9.08400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 7.52950   | 7.54480                         | 71,577        |
| 10/03/2010 | \$ / R On 14 June 2010  | 8.40   | C            | Foreign Exchange Future | 0.06000   | 0.06200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010  | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010  | 4.15   | C            | Foreign Exchange Future | 3.38000   | 3.39500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010  | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010  | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010  | 4.20   | C            | Foreign Exchange Future | 3.33000   | 3.34500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010  | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010  | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010  | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.78100   | 1.79600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.78000   | 2.79500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 0.28800   | 0.29700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.45   | C            | Foreign Exchange Future | 1.08600   | 1.10100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 2.08000   | 2.09500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 3.08000   | 3.09500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.18500   | 1.20000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.18000   | 2.19500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.18000   | 3.19500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.40700   | 0.41700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.28400   | 1.29900                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.28000   | 3.29500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.07100   | 0.07200                         | 140           |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.37500   | 0.38400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.23400   | 1.24900                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.23000   | 2.24500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.23000   | 3.24500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.05600   | 0.05800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.03600   | 0.03700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.03900   | 0.04000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.84900   | 0.86200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.83100   | 1.84600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.83000   | 2.84500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.05200   | 0.05300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.26300   | 0.27100                         | 100           |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.03000   | 2.04500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.03000   | 3.04500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.04800   | 0.05000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.24200   | 0.24700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.98900   | 1.00300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.98000   | 1.99600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.98000   | 2.99500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.04500   | 0.04600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.94200   | 0.95500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.93000   | 1.94600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.93000   | 2.94500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.04200   | 0.04300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.89500   | 0.90800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.88100   | 1.89600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.88000   | 2.89500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.03400   | 0.03500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.15900   | 0.16300                         | 21,795        |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.75900   | 0.77100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.73100   | 1.74600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.73000   | 2.74500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.14600   | 0.15000                         | 450           |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.71500   | 0.72700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.68100   | 1.69600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.68000   | 2.69500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.03000   | 0.03100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.13500   | 0.13800                         | 55            |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.67200   | 0.68400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.63100   | 1.64700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.63000   | 2.64500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.47600   | 0.48600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.38300   | 1.39800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.38000   | 2.39500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.02300   | 0.02400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.09700   | 0.09900                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.51300   | 0.52300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.43200   | 1.44800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.43000   | 2.44500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.12400   | 0.12700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.63100   | 0.64200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.58200   | 1.59700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.58000   | 2.59500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.02800   | 0.02900                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.03200   | 0.03300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.59000   | 0.60100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.53200   | 1.54700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.02100   | 0.02100                         | 21,795        |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.43000   | 3.44500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.31600   | 0.32500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.88000   | 3.89500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.11400   | 0.11700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.83000   | 3.84500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.73000   | 3.74500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.58000   | 3.59500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.68000   | 3.69500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.63000   | 3.64500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.53000   | 3.54500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.55100   | 0.56100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.48200   | 1.49700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.48000   | 2.49500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.48000   | 3.49500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.93000   | 3.94500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.44100   | 0.45000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.33300   | 1.34800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.33000   | 2.34500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.02500   | 0.02500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.34400   | 0.35400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.03700   | 1.05200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.53000   | 2.54500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.03000   | 4.04500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.07600   | 0.07800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.80400   | 0.81600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.28000   | 2.29500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.78000   | 3.79500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.22200   | 0.22700                         | 390           |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.02200   | 0.02300                         | 21,978        |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.20400   | 0.20900                         | 100           |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.18800   | 0.19200                         | 10,600        |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.17300   | 0.17700                         | 33            |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.08900   | 0.09200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.06500   | 0.06700                         | 1,900         |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.08300   | 0.08500                         | 135           |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.10500   | 0.10800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 26,596        |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.28000   | 2.26400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.37800   | 2.36300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.57600   | 2.56000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.67500   | 2.65900                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.77400   | 2.75900                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.87100   | 4.85500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.88700   | 1.87200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.62100   | 4.60500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.62600   | 0.61300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.23000   | 2.21500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.32900   | 2.31300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.42800   | 2.41200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.52600   | 2.51100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.62600   | 2.61000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.72500   | 2.70900                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.82400   | 2.80800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.92100   | 4.90500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.75400   | 0.74000                         | 6             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.87400   | 2.85800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.97300   | 2.95800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 5.07100   | 5.05500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.88600   | 0.87200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.92400   | 2.90800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.02300   | 3.00700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.12300   | 3.10700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.22100   | 5.20500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.71000   | 0.69700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.02100   | 5.00500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.39400   | 0.38200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.93700   | 1.92100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 2.03400   | 2.02000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 2.13200   | 2.11700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.35900   | 0.34700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.98600   | 1.97000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 2.08300   | 2.06800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.67100   | 4.65500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.32500   | 0.31400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.83800   | 1.82300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.64300   | 1.62800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.37100   | 4.35500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.72100   | 4.70500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.29300   | 0.28200                         | 130           |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.78900   | 1.77400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.02500   | 0.02100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.79700   | 0.78300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.72200   | 3.70600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.72100   | 6.70500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.22100   | 8.20500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.47200   | 3.45600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.97100   | 4.95500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.47100   | 6.45500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.97100   | 7.95500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.16500   | 0.15900                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.54600   | 1.53000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.74000   | 1.72500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.32100   | 4.30500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.11200   | 0.10500                         | 10,000        |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 8.07100   | 8.05500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.07200   | 0.06600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.52100   | 6.50500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.52100   | 8.50500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.47100   | 8.45500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.37100   | 6.35500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.37100   | 8.35500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.97100   | 9.95500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.32100   | 6.30500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.32100   | 8.30500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.42100   | 4.40500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.42100   | 6.40500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.42100   | 8.40500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.27100   | 4.25500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.27100   | 6.25500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.27100   | 8.25500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.22100   | 4.20500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.22100   | 6.20500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.17100   | 8.15500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.47700   | 2.46100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.58500   | 0.57200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.18100   | 2.16600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.57100   | 6.55500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.57100   | 8.55500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 8.12100   | 8.10500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.18700   | 0.18000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.69200   | 1.67600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.67200   | 3.65600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.67100   | 5.65500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.06100   | 0.05600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.49700   | 1.48200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.47100   | 4.45500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.47100   | 5.45500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.35300   | 1.33800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.44900   | 1.43400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.82200   | 3.80600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.82100   | 4.80500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.82100   | 5.80500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.05200   | 0.04700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.54500   | 0.53200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.92100   | 3.90500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.92100   | 5.90500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.08400   | 0.07800                         | 200           |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.66800   | 0.65400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.59400   | 1.57900                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.07300   | 3.05700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 4.07100   | 4.05500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 6.07100   | 6.05500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.09700   | 0.09100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 4.12100   | 4.10500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.12100   | 5.10500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 6.12100   | 6.10500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.17300   | 3.15700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.17100   | 4.15500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.17100   | 5.15500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.17100   | 6.15500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.97100   | 3.95500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.97100   | 5.95500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.04300   | 0.03900                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.50600   | 0.49300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.40100   | 1.38600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.87100   | 3.85600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.87100   | 5.85500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.03600   | 0.03200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.46700   | 0.45500                         | 430           |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.03000   | 0.02600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.43000   | 0.41800                         | 200           |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.30500   | 1.29000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.77200   | 3.75600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.77100   | 4.75500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.77100   | 5.75500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01600   | 0.01300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.16300   | 1.14800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.62200   | 3.60600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.62100   | 5.60500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.01300   | 0.01000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.11600   | 1.10100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.57200   | 3.55600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.57100   | 4.55500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.57100   | 5.55500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.26300   | 0.25200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.06900   | 1.05500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.52200   | 3.50600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.52100   | 4.50500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.52100   | 5.50500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.23400   | 0.22600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.02300   | 1.00800                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.02000   | 0.01700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.21000   | 1.19500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.97100   | 6.95500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 4.02100   | 4.00500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.02100   | 7.00500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 7.07100   | 7.05500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.25700   | 1.24200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.97700   | 0.96300                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.14600   | 0.13900                         | 10,000        |
| 10/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.84200   | 0.82700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.27100   | 5.25500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.77100   | 6.75500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.12800   | 0.12200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.72100   | 8.70500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.82100   | 6.80500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.82100   | 8.80500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 14 June 2010      | 7.45   | P            | Foreign Exchange Future | 0.20900   | 0.20200                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 14.45  | P            | Foreign Exchange Future | 6.92100   | 6.90500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 16.45  | P            | Foreign Exchange Future | 8.92100   | 8.90500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 16.55  | P            | Foreign Exchange Future | 9.02100   | 9.00500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 16.50  | P            | Foreign Exchange Future | 8.97100   | 8.95500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 14.70  | P            | Foreign Exchange Future | 7.17100   | 7.15500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 16.70  | P            | Foreign Exchange Future | 9.17100   | 9.15500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 5.75   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 10.75  | P            | Foreign Exchange Future | 3.22300   | 3.20700                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 14.75  | P            | Foreign Exchange Future | 7.22100   | 7.20500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 16.75  | P            | Foreign Exchange Future | 9.22100   | 9.20500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 10.80  | P            | Foreign Exchange Future | 3.27200   | 3.25600                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 14.80  | P            | Foreign Exchange Future | 7.27100   | 7.25500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 16.80  | P            | Foreign Exchange Future | 9.27100   | 9.25500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 9.07100   | 9.05500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.77100   | 8.75500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.67100   | 6.65500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.67100   | 8.65500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.62100   | 6.60500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.62100   | 8.60500                         | 0             |
| 10/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.93100   | 0.91700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.65760   | 7.67300                         | 7,302         |
| 10/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.05600   | 0.05800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.88400   | 0.89400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.81600   | 1.83100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.80900   | 2.82400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.80800   | 3.82300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.05800   | 0.06000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.32800   | 0.33200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.92400   | 0.93500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.86500   | 1.88000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.85900   | 2.87400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.85800   | 3.87300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.31100   | 0.31600                         | 509           |
| 10/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.05400   | 0.05500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.29600   | 0.30000                         | 100           |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.84400   | 0.85500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.76700   | 1.78200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.75900   | 2.77400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.75800   | 3.77300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.05200   | 0.05300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.28100   | 0.28500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.80600   | 0.81600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.71800   | 1.73300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.70900   | 2.72400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.70800   | 3.72300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.04800   | 0.04900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.25400   | 0.25700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.73200   | 0.74100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.62000   | 1.63500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.60900   | 2.62500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.60800   | 3.62300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.04600   | 0.04700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.24100   | 0.24500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.69700   | 0.70600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.57200   | 1.58600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.56000   | 2.57500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.55800   | 3.57300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.04400   | 0.04500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.23000   | 0.23300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.66300   | 0.67100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.52300   | 1.53800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.51000   | 2.52500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.50800   | 3.52300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.03900   | 0.04000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.56700   | 0.57400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.37900   | 1.39300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.36100   | 2.37600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.35800   | 3.37300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.04100   | 0.04200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.20800   | 0.21100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.59800   | 0.60500                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.42700   | 1.44100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.41000   | 2.42600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.40800   | 3.42300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.03600   | 0.03800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.18000   | 0.18300                         | 585           |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.50900   | 0.51600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.28400   | 1.29700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.26100   | 2.27600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.25800   | 3.27300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.19800   | 0.20100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.06300   | 0.06500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.36400   | 0.36900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.00700   | 1.01900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 1.96400   | 1.97900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 2.95900   | 2.97400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 3.95800   | 3.97300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.06100   | 0.06200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.34500   | 0.35000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 0.96500   | 0.97700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 1.91400   | 1.92900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 2.90900   | 2.92400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 3.90800   | 3.92300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.05000   | 0.05100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.26700   | 0.27100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.76800   | 0.77800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.66900   | 1.68400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.65900   | 2.67500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.65800   | 3.67300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.04200   | 0.04400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.21900   | 0.22200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.63000   | 0.63800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.47500   | 1.48900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.46000   | 2.47500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.45800   | 3.47300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.03800   | 0.03900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.18900   | 0.19200                         | 3,000         |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.53700   | 0.54400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.33100   | 1.34500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.31100   | 2.32600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.30800   | 3.32300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.08400   | 0.08600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.09400   | 0.09700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.15700   | 0.15900                         | 500           |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.10600   | 0.10900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.13700   | 0.14000                         | 3,000         |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.09800   | 0.10000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.54000   | 1.52700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.44800   | 1.43600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.17900   | 1.16700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.58600   | 1.57400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 1.04900   | 1.03600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.72600   | 1.71300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.02300   | 0.02200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.22900   | 0.22100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.88100   | 0.86900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.73000   | 2.71600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.69900   | 4.68400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.69300   | 6.67800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.69200   | 8.67700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.17200   | 0.16500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.76100   | 0.74900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.58400   | 2.57100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.55000   | 4.53500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.54300   | 6.52800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.54200   | 8.52700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.11000   | 0.10500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.60900   | 0.59800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.39200   | 2.37800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.35300   | 4.33800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.34300   | 6.32800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.34200   | 8.32700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.05700   | 0.05400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.43700   | 0.42700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.15300   | 2.13900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 4.10600   | 4.09200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 6.09300   | 6.07800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 8.09200   | 8.07700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.04900   | 0.04600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.40600   | 0.39600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.10500   | 2.09200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 4.05700   | 4.04300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 6.04300   | 6.02800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 8.04200   | 8.02700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.84000   | 0.82800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02600   | 0.02400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.25100   | 0.24300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.92200   | 0.91000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.77800   | 2.76500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.74800   | 4.73400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.74300   | 6.72800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.74200   | 8.72700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.19000   | 0.18200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.80000   | 0.78800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.63300   | 2.61900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.60000   | 4.58500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.59300   | 6.57800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.59200   | 8.57700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.20900   | 0.20100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.68100   | 2.66700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.64900   | 4.63400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.64300   | 6.62800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.64200   | 8.62700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.15500   | 0.14800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.72200   | 0.71000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.53600   | 2.52200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.50100   | 4.48600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.49300   | 6.47800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.49200   | 8.47700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.13900   | 0.13300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.68300   | 0.67200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.48800   | 2.47400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.45100   | 4.43700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.44300   | 6.42800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.44200   | 8.42700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.12400   | 0.11800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.64600   | 0.63400                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.44000   | 2.42600                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.40200   | 4.38700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.39300   | 6.37800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.39200   | 8.37700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.09800   | 0.09300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.57300   | 0.56200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.34400   | 2.33000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.30300   | 4.28900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.29300   | 6.27800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.29200   | 8.27700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.08600   | 0.08200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.53800   | 0.52700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.29600   | 2.28200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.25400   | 4.23900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.24300   | 6.22800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.24200   | 8.22700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.50300   | 0.49300                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.06600   | 0.06200                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.47000   | 0.45900                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.20000   | 2.18700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.15600   | 4.14100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.14300   | 6.12800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.14200   | 8.12700                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.07600   | 0.07100                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.24800   | 2.23500                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.20500   | 4.19000                         | 0             |
| 10/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.19300   | 6.17800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.19200   | 8.17700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.78550   | 7.80110                         | 2,683         |
| 10/03/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.04200   | 0.04300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.11300   | 0.11400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.42600   | 0.43100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.96600   | 0.97700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 1.85300   | 1.86800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 2.84000   | 2.85500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 3.83600   | 3.85200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.27000   | 0.27300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 14.00  | C            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 12.00  | C            | Foreign Exchange Future | 0.04100   | 0.04200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 10.00  | C            | Foreign Exchange Future | 0.10900   | 0.11100                         | 300           |
| 10/03/2010 | \$ / R On 13 December 2010  | 7.00   | C            | Foreign Exchange Future | 0.93000   | 0.94100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 6.00   | C            | Foreign Exchange Future | 1.80500   | 1.82000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 5.00   | C            | Foreign Exchange Future | 2.79000   | 2.80500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 4.00   | C            | Foreign Exchange Future | 3.78600   | 3.80200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 14.05  | C            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.04000   | 0.04000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 10.05  | C            | Foreign Exchange Future | 0.10600   | 0.10700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 8.05   | C            | Foreign Exchange Future | 0.39400   | 0.39800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 7.05   | C            | Foreign Exchange Future | 0.89500   | 0.90500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 6.05   | C            | Foreign Exchange Future | 1.75700   | 1.77200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 5.05   | C            | Foreign Exchange Future | 2.74000   | 2.75600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 4.05   | C            | Foreign Exchange Future | 3.73700   | 3.75200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 14.10  | C            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 12.10  | C            | Foreign Exchange Future | 0.03900   | 0.03900                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 10.10  | C            | Foreign Exchange Future | 0.10300   | 0.10400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010  | 8.10   | C            | Foreign Exchange Future | 0.37900   | 0.38300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.86000   | 0.87100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.71000   | 1.72500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.69100   | 2.70600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.68700   | 3.70200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.73600   | 4.75100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.18600   | 0.18800                         | 330           |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.14600   | 0.14700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.17400   | 0.17600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.14200   | 0.14300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 2.93900   | 2.95500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 3.93600   | 3.95200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.04300   | 0.04400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.11600   | 0.11800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.44300   | 0.44800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.00300   | 1.01500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.90100   | 1.91600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.88900   | 2.90500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.88600   | 3.90200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.03500   | 0.03600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.09200   | 0.09300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.73300   | 0.74200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.52200   | 1.53700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.49200   | 2.50700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.48700   | 3.50300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.03400   | 0.03500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.08900   | 0.09100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.31300   | 0.31600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.70400   | 0.71200                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.47600   | 1.49000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.44200   | 2.45800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.43700   | 3.45300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.02500   | 0.02500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.06300   | 0.06300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.19200   | 0.19400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.41000   | 0.41400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.03800   | 0.03800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.10000   | 0.10100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.36400   | 0.36800                         | 4,400         |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.82700   | 0.83700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.66200   | 1.67700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.64100   | 2.65600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.63700   | 3.65200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.03700   | 0.03700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.09700   | 0.09900                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.35100   | 0.35400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.79500   | 0.80400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.61500   | 1.63000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.59100   | 2.60700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.58700   | 3.60200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.03600   | 0.03700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.09500   | 0.09600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.33800   | 0.34100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.76400   | 0.77300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.56900   | 1.58300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.54200   | 2.55700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.53700   | 3.55200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.03300   | 0.03300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.08500   | 0.08600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.29100   | 0.29400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.64800   | 0.65500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.38500   | 1.39900                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.34300   | 2.35900                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.33700   | 3.35300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.03300   | 0.03400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.08700   | 0.08800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.30200   | 0.30500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.67500   | 0.68300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.43100   | 1.44500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.39300   | 2.40800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.38700   | 3.40300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.26100   | 0.26300                         | 117           |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.03200   | 0.03200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.08200   | 0.08300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.28000   | 0.28300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.62100   | 0.62800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.34000   | 1.35400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.29400   | 2.30900                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.28800   | 3.30300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.32500   | 0.32800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.04400   | 0.04500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.12000   | 0.12100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.46100   | 0.46600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.04100   | 1.05300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 1.94900   | 1.96500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.10600   | 0.10200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.52600   | 0.51500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.18500   | 2.17000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 4.10900   | 4.09400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 6.08200   | 6.06600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 8.06700   | 8.05100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.84000   | 0.82700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.05500   | 0.05300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.33600   | 0.32700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.99500   | 0.98200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.79700   | 2.78200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.74700   | 4.73100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.72300   | 6.70800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.71600   | 8.70000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 1.07600   | 1.06200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.04600   | 0.04400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.29000   | 0.28200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.91700   | 0.90400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.70200   | 2.68700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.64800   | 4.63300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.62400   | 6.60900                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.61600   | 8.60000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.05000   | 0.04800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.31300   | 0.30400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.95600   | 0.94300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.75000   | 2.73500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.69800   | 4.68200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.67400   | 6.65800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.66600   | 8.65000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.03400   | 0.03200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.22900   | 0.22200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.80300   | 0.79000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.56000   | 2.54500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.50100   | 4.48600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.47600   | 6.46000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.46600   | 8.45000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.03000   | 0.02900                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.21000   | 0.20300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.76600   | 0.75300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.51200   | 2.49800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.45200   | 4.43600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.42700   | 6.41100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.41600   | 8.40000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.02700   | 0.02600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.19200   | 0.18600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.72900   | 0.71700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.46500   | 2.45000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.40300   | 4.38700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.37700   | 6.36200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.36600   | 8.35000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.62500   | 0.61300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.45700   | 1.44300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.32800   | 3.31200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.29000   | 5.27400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.26900   | 7.25300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.04100   | 0.03900                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.26900   | 0.26100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.87800   | 0.86500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.65400   | 2.64000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.59900   | 4.58400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.57500   | 6.55900                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.56600   | 8.55000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.03700   | 0.03600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.24800   | 0.24100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.60700   | 2.59200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.55000   | 4.53500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.52600   | 6.51000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.51600   | 8.50000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.11800   | 0.11400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.55800   | 0.54700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.23100   | 2.21700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.15800   | 4.14300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.13100   | 6.11600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.11700   | 8.10100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.90700   | 1.89200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.58900   | 1.57500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.86100   | 1.84600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.50100   | 1.48700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.17500   | 0.17000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.69400   | 0.68200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.41800   | 2.40300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.35400   | 4.33800                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.32800   | 6.31200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.31600   | 8.30000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.02200   | 0.02100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.16000   | 0.15400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.65900   | 0.64700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.37100   | 2.35600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.30500   | 4.28900                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.27900   | 6.26300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.26600   | 8.25000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.14500   | 0.14000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.32400   | 2.31000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.25600   | 4.24100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.23000   | 6.21400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.21600   | 8.20000                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 1.03500   | 1.02200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.13100   | 0.12600                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.59100   | 0.58000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.27800   | 2.26300                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.20700   | 4.19200                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.18000   | 6.16500                         | 0             |
| 10/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.16600   | 8.15000                         | 0             |
| 10/03/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 7.91370   | 7.92870                         | 0             |
| 10/03/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.53200   | 0.54000                         | 0             |
| 10/03/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.51000   | 0.51800                         | 0             |
| 10/03/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.55400   | 0.56300                         | 0             |
| 10/03/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.59000   | 0.58400                         | 0             |
| 10/03/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.64600   | 0.63900                         | 0             |
| 10/03/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.61800   | 0.61100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     |        |              | Foreign Exchange Future | 11.05320  | 11.11550                        | 17,889        |
| 10/03/2010 | £ / R On 15 March 2010     | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 11.00  | C            | Foreign Exchange Future | 0.10000   | 0.15100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 10.00  | C            | Foreign Exchange Future | 1.05300   | 1.11600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 11.15  | C            | Foreign Exchange Future | 0.03500   | 0.06200                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 10.15  | C            | Foreign Exchange Future | 0.90300   | 0.96600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010     | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.04900   | 0.08200                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.95300   | 1.01600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 1.90300   | 1.96600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00800   | 0.01800                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.70400   | 0.76600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 1.70300   | 1.76600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.02400   | 0.04600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.85300   | 0.91600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 1.85300   | 1.91600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.01700   | 0.03400                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.80300   | 0.86600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 1.80300   | 1.86600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00600   | 0.01300                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.65400   | 0.71600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 1.65300   | 1.71600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.06800   | 0.11500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 1.00300   | 1.06600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00400   | 0.01000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.60400   | 0.66700                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 1.60300   | 1.66600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.01200   | 0.02500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.75300   | 0.81600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 1.75300   | 1.81600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 10/03/2010 | £ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.17600   | 0.23400                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 1.15300   | 1.21600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.40700   | 0.46900                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 1.40300   | 1.46600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 2.30300   | 2.36600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 2.65300   | 2.71600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 2.60300   | 2.66600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 2.35300   | 2.41600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.31000   | 0.37200                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 1.30300   | 1.36600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.50500   | 0.56700                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 1.50300   | 1.56600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.21900   | 0.27900                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 1.20300   | 1.26600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.13600   | 0.19100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 1.10300   | 1.16600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.26400   | 0.32500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 1.25300   | 1.31600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 10/03/2010 | £ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.35800   | 0.42000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 1.35300   | 1.41600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.45500   | 0.51800                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 1.45300   | 1.51600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.55400   | 0.61700                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 1.55300   | 1.61600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 2.45300   | 2.51600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 2.55300   | 2.61600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 2.50300   | 2.56600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 2.25300   | 2.31600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 2.15300   | 2.21600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 2.20300   | 2.26600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 2.10300   | 2.16600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 1.95300   | 2.01600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 2.00300   | 2.06600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 2.70300   | 2.76600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 3.10300   | 3.16600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 2.05300   | 2.11600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 3.05300   | 3.11600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 3.20300   | 3.26600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 3.00300   | 3.06600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 2.40300   | 2.46600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 2.90300   | 2.96600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 2.85300   | 2.91600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.45  | P            | Foreign Exchange Future | 7.39700   | 7.33500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.45  | P            | Foreign Exchange Future | 9.39700   | 9.33500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 3.14700   | 3.08500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 5.14700   | 5.08500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.20  | P            | Foreign Exchange Future | 7.14700   | 7.08500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.20  | P            | Foreign Exchange Future | 9.14700   | 9.08500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.65  | P            | Foreign Exchange Future | 7.59700   | 7.53500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.65  | P            | Foreign Exchange Future | 9.59700   | 9.53500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 3.29700   | 3.23500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 5.29700   | 5.23500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.35  | P            | Foreign Exchange Future | 7.29700   | 7.23500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.35  | P            | Foreign Exchange Future | 9.29700   | 9.23500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 3.99700   | 3.93500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.05  | P            | Foreign Exchange Future | 5.99700   | 5.93500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.05  | P            | Foreign Exchange Future | 7.99700   | 7.93500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.05  | P            | Foreign Exchange Future | 9.99700   | 9.93500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 4.09700   | 4.03500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 6.09700   | 6.03500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 8.09700   | 8.03500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.15  | P            | Foreign Exchange Future | 10.09700  | 10.03500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 4.04700   | 3.98500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 6.04700   | 5.98500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 8.04700   | 7.98500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.10  | P            | Foreign Exchange Future | 10.04700  | 9.98500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.95  | P            | Foreign Exchange Future | 7.89700   | 7.83500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.95  | P            | Foreign Exchange Future | 9.89700   | 9.83500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.85  | P            | Foreign Exchange Future | 7.79700   | 7.73500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.85  | P            | Foreign Exchange Future | 9.79700   | 9.73500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.90  | P            | Foreign Exchange Future | 7.84700   | 7.78500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.90  | P            | Foreign Exchange Future | 9.84700   | 9.78500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.80  | P            | Foreign Exchange Future | 7.74700   | 7.68500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.80  | P            | Foreign Exchange Future | 9.74700   | 9.68500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.55  | P            | Foreign Exchange Future | 7.49700   | 7.43500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.55  | P            | Foreign Exchange Future | 9.49700   | 9.43500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.50  | P            | Foreign Exchange Future | 7.44700   | 7.38500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.50  | P            | Foreign Exchange Future | 9.44700   | 9.38500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.60  | P            | Foreign Exchange Future | 7.54700   | 7.48500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.60  | P            | Foreign Exchange Future | 9.54700   | 9.48500                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 2.44700   | 2.38500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 0.45000   | 0.39200                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 1.44700   | 1.38500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 3.44700   | 3.38500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 4.44700   | 4.38500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 5.44700   | 5.38500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 6.44700   | 6.38500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 0.54800   | 0.48900                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 1.54700   | 1.48500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 2.54700   | 2.48500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 3.54700   | 3.48500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 4.54700   | 4.48500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 5.54700   | 5.48500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 6.54700   | 6.48500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 0.64800   | 0.58700                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 1.64700   | 1.58500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 2.64700   | 2.58500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 3.64700   | 3.58500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 4.64700   | 4.58500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.70  | P            | Foreign Exchange Future | 5.64700   | 5.58500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 6.64700   | 6.58500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 0.74700   | 0.68600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 1.74700   | 1.68500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 2.74700   | 2.68500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 3.74700   | 3.68500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 4.74700   | 4.68500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 16.80  | P            | Foreign Exchange Future | 5.74700   | 5.68500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 6.74700   | 6.68500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.03300   | 0.02600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 0.89700   | 0.83600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 1.89700   | 1.83500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 2.89700   | 2.83500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 3.89700   | 3.83500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 4.89700   | 4.83500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.95  | P            | Foreign Exchange Future | 5.89700   | 5.83500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 6.89700   | 6.83500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 0.79700   | 0.73600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 1.79700   | 1.73500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 2.79700   | 2.73500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 3.79700   | 3.73500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 4.79700   | 4.73500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.85  | P            | Foreign Exchange Future | 5.79700   | 5.73500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 6.79700   | 6.73500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 0.49900   | 0.44000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 1.49700   | 1.43500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 2.49700   | 2.43500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 3.49700   | 3.43500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 4.49700   | 4.43500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 5.49700   | 5.43500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 6.49700   | 6.43500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 0.69800   | 0.63700                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 1.69700   | 1.63500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 2.69700   | 2.63500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 3.69700   | 3.63500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 4.69700   | 4.63500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.75  | P            | Foreign Exchange Future | 5.69700   | 5.63500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 6.69700   | 6.63500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.40  | P            | Foreign Exchange Future | 7.34700   | 7.28500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.40  | P            | Foreign Exchange Future | 9.34700   | 9.28500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.70  | P            | Foreign Exchange Future | 7.64700   | 7.58500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.70  | P            | Foreign Exchange Future | 9.64700   | 9.58500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 3.39700   | 3.33500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 5.39700   | 5.33500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.75  | P            | Foreign Exchange Future | 9.69700   | 9.63500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 3.34700   | 3.28500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 5.34700   | 5.28500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.75  | P            | Foreign Exchange Future | 7.69700   | 7.63500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 0.59800   | 0.53800                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 1.59700   | 1.53500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 2.59700   | 2.53500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 3.59700   | 3.53500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 4.59700   | 4.53500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 5.59700   | 5.53500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 6.59700   | 6.53500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.02300   | 0.01900                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 0.84700   | 0.78600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 1.84700   | 1.78500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 2.84700   | 2.78500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 3.84700   | 3.78500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 4.84700   | 4.78500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 16.90  | P            | Foreign Exchange Future | 5.84700   | 5.78500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 6.84700   | 6.78500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 2.99700   | 2.93500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 0.25900   | 0.21000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 1.24700   | 1.18500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 2.24700   | 2.18500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 3.24700   | 3.18500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 4.24700   | 4.18500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 5.24700   | 5.18500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 6.24700   | 6.18500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 8.24700   | 8.18500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.30  | P            | Foreign Exchange Future | 10.24700  | 10.18500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 0.40100   | 0.34500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 1.39700   | 1.33500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 2.39700   | 2.33500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 4.39700   | 4.33500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 6.39700   | 6.33500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 8.39700   | 8.33500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.45  | P            | Foreign Exchange Future | 10.39700  | 10.33500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 8.49700   | 8.43500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.55  | P            | Foreign Exchange Future | 10.49700  | 10.43500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 8.54700   | 8.48500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.60  | P            | Foreign Exchange Future | 10.54700  | 10.48500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 8.69700   | 8.63500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.75  | P            | Foreign Exchange Future | 10.69700  | 10.63500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 8.79700   | 8.73500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.85  | P            | Foreign Exchange Future | 10.79700  | 10.73500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 8.84700   | 8.78500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.90  | P            | Foreign Exchange Future | 10.84700  | 10.78500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 8.89700   | 8.83500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 21.95  | P            | Foreign Exchange Future | 10.89700  | 10.83500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.06500   | 0.05000                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 0.99700   | 0.93500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 1.99700   | 1.93500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 4.99700   | 4.93500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 6.99700   | 6.93500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 8.99700   | 8.93500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 22.05  | P            | Foreign Exchange Future | 10.99700  | 10.93500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 8.74700   | 8.68500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.80  | P            | Foreign Exchange Future | 10.74700  | 10.68500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 8.59700   | 8.53500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.65  | P            | Foreign Exchange Future | 10.59700  | 10.53500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 0.35300   | 0.29800                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 1.34700   | 1.28500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 2.34700   | 2.28500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 4.34700   | 4.28500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 6.34700   | 6.28500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 8.34700   | 8.28500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.40  | P            | Foreign Exchange Future | 10.34700  | 10.28500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.21400   | 0.16900                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 1.19700   | 1.13500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 2.19700   | 2.13500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 4.19700   | 4.13500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 6.19700   | 6.13500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 8.19700   | 8.13500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.25  | P            | Foreign Exchange Future | 10.19700  | 10.13500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.17100   | 0.13100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 1.14700   | 1.08500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 2.14700   | 2.08500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 4.14700   | 4.08500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 6.14700   | 6.08500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 8.14700   | 8.08500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.20  | P            | Foreign Exchange Future | 10.14700  | 10.08500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 0.30500   | 0.25300                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 1.29700   | 1.23500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 2.29700   | 2.23500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 4.29700   | 4.23500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 6.29700   | 6.23500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 8.29700   | 8.23500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.35  | P            | Foreign Exchange Future | 10.29700  | 10.23500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 8.44700   | 8.38500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 21.50  | P            | Foreign Exchange Future | 10.44700  | 10.38500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.09600   | 0.06700                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 1.04700   | 0.98500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 2.04700   | 1.98500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 3.04700   | 2.98500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 5.04700   | 4.98500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 7.04700   | 6.98500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 9.04700   | 8.98500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 22.10  | P            | Foreign Exchange Future | 11.04700  | 10.98500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.13200   | 0.09700                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 1.09700   | 1.03500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 2.09700   | 2.03500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 3.09700   | 3.03500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 5.09700   | 5.03500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.15  | P            | Foreign Exchange Future | 7.09700   | 7.03500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 15 March 2010 | 20.15  | P            | Foreign Exchange Future | 9.09700   | 9.03500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 22.15  | P            | Foreign Exchange Future | 11.09700  | 11.03500                        | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.04700   | 0.03600                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 0.94700   | 0.88500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 1.94700   | 1.88500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 2.94700   | 2.88500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 4.94700   | 4.88500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 6.94700   | 6.88500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 8.94700   | 8.88500                         | 0             |
| 10/03/2010 | £ / R On 15 March 2010 | 22.00  | P            | Foreign Exchange Future | 10.94700  | 10.88500                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010  |        |              | Foreign Exchange Future | 11.23680  | 11.30140                        | 20,908        |
| 10/03/2010 | £ / R On 14 June 2010  | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 15.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 17.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 15.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 13.60  | C            | Foreign Exchange Future | 0.02900   | 0.03200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.08000   | 0.08400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.73400   | 0.78400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 9.60   | C            | Foreign Exchange Future | 1.64900   | 1.71300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010  | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.09200   | 0.09700                         | 8,032         |
| 10/03/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.26600   | 0.28600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.85300   | 0.90600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.79600   | 1.86000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.11100   | 0.11800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.33600   | 0.36500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.02400   | 1.08400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.31700   | 0.34100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.98000   | 1.03600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.04800   | 0.05100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.11700   | 0.12500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.35600   | 0.39000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.06900   | 1.13100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.17900   | 0.19100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.59000   | 0.63400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.45300   | 1.51700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.02700   | 0.03000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.21200   | 0.22700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.69600   | 0.74500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.03100   | 0.03400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.08300   | 0.08800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.23700   | 0.25400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.77300   | 0.82400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.69800   | 1.76200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.13000   | 0.13800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.40800   | 0.44400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.05700   | 0.06000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.14400   | 0.15400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.46300   | 0.50200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.26000   | 1.32300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.02500   | 0.02800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.07300   | 0.07700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.20000   | 0.21400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.66000   | 0.70700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.55100   | 1.61500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.16900   | 0.18100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.55600   | 0.59900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.40500   | 1.46800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.05000   | 0.05300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.12300   | 0.13100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.11600   | 1.17900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.05400   | 0.05700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.13700   | 0.14600                         | 28            |
| 10/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.43500   | 0.47200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.21200   | 1.27500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.05900   | 0.06200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.15200   | 0.16200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.49300   | 0.53400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.30800   | 1.37100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.06100   | 0.06500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.16000   | 0.17100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.35600   | 1.42000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.07000   | 0.07400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.18900   | 0.20200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.62400   | 0.67000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.50200   | 1.56600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.03500   | 0.03900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.04500   | 0.04900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.29900   | 0.32100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.93700   | 0.99200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.89500   | 1.95900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.29100   | 2.35500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.83900   | 2.90300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.34100   | 2.40500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.68900   | 2.75300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.04300   | 2.10700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.03800   | 3.10200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.18800   | 3.25200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 2.98800   | 3.05300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.39000   | 2.45500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.58900   | 2.65400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 2.88800   | 2.95300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.44000   | 2.50400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.54000   | 2.60400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.49000   | 2.55400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.24200   | 2.30600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.14200   | 2.20700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.19200   | 2.25600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.09300   | 2.15700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 1.94500   | 2.00900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 1.99400   | 2.05800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 8,032         |
| 10/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.28200   | 0.30300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.89500   | 0.94900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.03300   | 0.03600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.08700   | 0.09300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.25100   | 0.27000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.81200   | 0.86500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.74700   | 1.81100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.09600   | 0.10200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.52400   | 0.56600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.84600   | 1.91000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.33700   | 3.40200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.07600   | 0.08000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.38100   | 0.41600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.60000   | 1.66400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.08800   | 3.15200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.05200   | 0.05500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.22400   | 0.24000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.16400   | 1.22600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.63900   | 2.70400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.04300   | 0.04700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.06700   | 0.07000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.10600   | 0.11300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.02000   | 0.02300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.04000   | 0.04400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.06400   | 0.06700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.10100   | 0.10700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 11,194        |
| 10/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.03700   | 0.04100                         | 11,194        |
| 10/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.56400   | 5.50000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.56300   | 7.49900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.56300   | 9.49900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 3.12300   | 3.06000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.20000   | 2.14000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.26400   | 6.20000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.73100   | 2.66900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.21400   | 1.15600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.67700   | 1.61600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.15300   | 2.09300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.63300   | 2.57200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 4.11600   | 4.05200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 5.11400   | 5.05000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 6.11400   | 6.05000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 7.11300   | 7.04900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.87700   | 2.81500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.16900   | 1.11200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.63000   | 1.56900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 2.10600   | 2.04600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.58500   | 2.52300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 3.07400   | 3.01100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 4.06600   | 4.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 5.06400   | 5.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 6.06400   | 6.00000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 7.06300   | 6.99900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.02700   | 0.02500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.58700   | 0.53900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.91500   | 1.85400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.37000   | 3.30700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.86500   | 4.80100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.36400   | 6.30000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.86300   | 7.79900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.36300   | 9.29900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.29400   | 0.26500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.48900   | 1.42900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.92700   | 2.86400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.41500   | 4.35100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.91400   | 5.85000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.41300   | 7.34900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.91300   | 8.84900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.78000   | 2.71800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.18700   | 0.16500                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.25900   | 1.20100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.68200   | 2.62000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.16600   | 4.10200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.66400   | 5.60000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.16300   | 7.09900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.66300   | 8.59900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.07500   | 0.06400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.51400   | 0.46900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.35000   | 1.29200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.29600   | 2.23500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.27100   | 3.20800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.26500   | 4.20200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.26400   | 5.20000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.05800   | 0.04800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.44500   | 0.40200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.17300   | 3.11000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 8.01300   | 7.94900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 10.01300  | 9.94900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 8.11300   | 8.04900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 10.11300  | 10.04900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 8.06300   | 7.99900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 10.06300  | 9.99900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.91600   | 3.85300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.91300   | 7.84900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.91300   | 9.84900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.81300   | 7.74900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.81300   | 9.74900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.86700   | 3.80300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.86400   | 5.80000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.86300   | 9.79900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.76300   | 7.69900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.76300   | 9.69900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.51300   | 7.44900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.51300   | 9.44900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.46900   | 3.40600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.46400   | 5.40000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.46300   | 7.39900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.46300   | 9.39900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.56900   | 3.50500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.42000   | 3.35700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.41300   | 9.34900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.61800   | 3.55500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.61400   | 5.55000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.61300   | 7.54900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.61300   | 9.54900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.32100   | 3.25800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.31300   | 9.24900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.26300   | 8.19900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.26300  | 10.19900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.66800   | 3.60400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.66300   | 7.59900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.66300   | 9.59900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.16300   | 9.09900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.71700   | 3.65400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.71400   | 5.65000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.71300   | 7.64900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.71300   | 9.64900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.96300   | 9.89900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.96300   | 7.89900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.16400   | 5.10000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.16400   | 6.10000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.05000   | 0.04100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.41200   | 0.37000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.31400   | 6.25000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 2.05800   | 1.99800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.51900   | 3.45600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.51500   | 4.45100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.51400   | 5.45000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.51400   | 6.45000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.24800   | 2.18800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.76700   | 3.70400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.76500   | 4.70100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.76400   | 5.70000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.76300   | 6.70000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.53600   | 2.47500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.13700   | 0.11900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.70200   | 0.65100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.58300   | 1.52300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 4.01600   | 3.95200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 5.01400   | 4.95000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 6.01400   | 5.95000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 7.01300   | 6.94900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.01900   | 0.01900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.82300   | 0.77000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.72400   | 1.66400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.20600   | 0.18300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.86500   | 0.81100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.77200   | 1.71100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.21600   | 4.15200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.21400   | 5.15000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.21400   | 6.15000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.21300   | 7.14900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.24800   | 0.22100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.95000   | 0.89500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.86700   | 1.80600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.82900   | 2.76600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.31500   | 4.25100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.31400   | 5.25000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.31300   | 7.24900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.03600   | 0.98000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.96300   | 1.90200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.41400   | 5.35000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.41400   | 6.35000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.16900   | 0.14800                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.78200   | 0.73000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.12300   | 0.10600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.66300   | 0.61300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.53600   | 1.47600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.48800   | 2.42700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.96600   | 3.90300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.96400   | 4.90000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.96400   | 5.90000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.96300   | 6.89900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.02300   | 0.02200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.22600   | 0.20100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.90700   | 0.85300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.82000   | 1.75900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.26300   | 7.19900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.27100   | 0.24300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.99300   | 0.93700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.36500   | 4.30100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.36400   | 5.30000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.36300   | 7.29900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 3.02500   | 2.96200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.08600   | 0.07300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.55000   | 0.50300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.39600   | 1.33700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.34400   | 2.28300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.81700   | 3.75300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.81500   | 4.75100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.81400   | 5.75000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.81300   | 6.74900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.31300   | 8.24900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.31300  | 10.24900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.10900   | 0.09400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.62500   | 0.57600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.44000   | 2.37900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.41300   | 8.34900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.41300  | 10.34900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.51300   | 8.44900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.51300  | 10.44900                        | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.15300   | 0.13300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.74200   | 0.69000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.56500   | 4.50100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.56400   | 6.50000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.56300   | 8.49900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.56300  | 10.49900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.71500   | 4.65100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.71300   | 6.65000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.71300   | 8.64900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.71300  | 10.64900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.76300   | 8.69900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.76300  | 10.69900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.91400   | 4.85100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.91300   | 6.84900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.91300  | 10.84900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.03200   | 0.03000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.31900   | 0.28900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 1.08000   | 1.02400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 2.01100   | 1.95000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.97600   | 2.91300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.96300   | 8.89900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.96300  | 10.89900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.04300   | 0.03500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.38000   | 0.34000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 9.06300   | 8.99900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 11.06300  | 10.99900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.03700   | 0.03300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.34900   | 0.31400                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 1.12400   | 1.06700                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 9.01300   | 8.94900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 11.01300  | 10.94900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.86300   | 6.79900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.86300   | 8.79900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 14 June 2010      | 22.10  | P            | Foreign Exchange Future | 10.86300  | 10.79900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 15.90  | P            | Foreign Exchange Future | 4.66500   | 4.60100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 17.90  | P            | Foreign Exchange Future | 6.66400   | 6.60000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 21.90  | P            | Foreign Exchange Future | 10.66300  | 10.59900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 9.45   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 10.45  | P            | Foreign Exchange Future | 0.06600   | 0.05500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 11.45  | P            | Foreign Exchange Future | 0.47900   | 0.43500                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 12.45  | P            | Foreign Exchange Future | 1.30500   | 1.24600                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 19.45  | P            | Foreign Exchange Future | 8.21300   | 8.14900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 21.45  | P            | Foreign Exchange Future | 10.21300  | 10.14900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 19.40  | P            | Foreign Exchange Future | 8.16300   | 8.09900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 21.40  | P            | Foreign Exchange Future | 10.16300  | 10.09900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 9.60   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 0.09700   | 0.08300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 1.44300   | 1.38300                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 13.60  | P            | Foreign Exchange Future | 2.39200   | 2.33100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 8.36300   | 8.29900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 21.60  | P            | Foreign Exchange Future | 10.36300  | 10.29900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 15.70  | P            | Foreign Exchange Future | 4.46500   | 4.40100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 17.70  | P            | Foreign Exchange Future | 6.46400   | 6.40000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 19.70  | P            | Foreign Exchange Future | 8.46300   | 8.39900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 21.70  | P            | Foreign Exchange Future | 10.46300  | 10.39900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 15.85  | P            | Foreign Exchange Future | 4.61500   | 4.55100                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 17.85  | P            | Foreign Exchange Future | 6.61400   | 6.55000                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 19.85  | P            | Foreign Exchange Future | 8.61300   | 8.54900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 21.85  | P            | Foreign Exchange Future | 10.61300  | 10.54900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 20.35  | P            | Foreign Exchange Future | 9.11300   | 9.04900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 22.35  | P            | Foreign Exchange Future | 11.11300  | 11.04900                        | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 20.05  | P            | Foreign Exchange Future | 8.81300   | 8.74900                         | 0             |
| 10/03/2010 | £ / R On 14 June 2010      | 22.05  | P            | Foreign Exchange Future | 10.81300  | 10.74900                        | 0             |
| 10/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.42240  | 11.48740                        | 2,690         |
| 10/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.22300   | 0.21500                         | 0             |
| 10/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.21300   | 0.20500                         | 0             |
| 10/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.20800   | 0.22500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.46600   | 1.41800                         | 0             |
| 10/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.57100   | 1.49800                         | 0             |
| 10/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.53100   | 1.45800                         | 0             |
| 10/03/2010 | ¥ / R On 15 March 2010     |        |              | Foreign Exchange Future | 0.08160   | 0.08260                         | 1,364         |
| 10/03/2010 | ¥ / R On 15 March 2010     | 0.08   | C            | Foreign Exchange Future | 0.00179   | 0.00274                         | 0             |
| 10/03/2010 | ¥ / R On 15 March 2010     | 0.09   | C            | Foreign Exchange Future | 0.00001   | 0.00003                         | 0             |
| 10/03/2010 | ¥ / R On 15 March 2010     | 0.07   | C            | Foreign Exchange Future | 0.01160   | 0.01260                         | 0             |
| 10/03/2010 | ¥ / R On 15 March 2010     | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | ¥ / R On 15 March 2010     | 0.09   | P            | Foreign Exchange Future | 0.00841   | 0.00743                         | 0             |
| 10/03/2010 | ¥ / R On 15 March 2010     | 0.08   | P            | Foreign Exchange Future | 0.00019   | 0.00014                         | 0             |
| 10/03/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08300   | 0.08400                         | 0             |
| 10/03/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00505   | 0.00589                         | 0             |
| 10/03/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00177   | 0.00209                         | 0             |
| 10/03/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01312   | 0.01412                         | 0             |
| 10/03/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00012   | 0.00012                         | 0             |
| 10/03/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00877   | 0.00809                         | 0             |
| 10/03/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00205   | 0.00189                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     |        |              | Foreign Exchange Future | 10.08030  | 10.06860                        | 19,511        |
| 10/03/2010 | € / R On 15 March 2010     | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     | 9.65   | C            | Foreign Exchange Future | 0.43000   | 0.42000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     | 8.65   | C            | Foreign Exchange Future | 1.43000   | 1.41900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     | 7.65   | C            | Foreign Exchange Future | 2.43000   | 2.41900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010     | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,636        |
| 10/03/2010 | € / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.53000   | 0.51900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 1.53000   | 1.51900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 2.53000   | 2.51900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.68000   | 0.66900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 1.68000   | 1.66900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 2.68000   | 2.66900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.63000   | 0.61900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 1.63000   | 1.61900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 2.63000   | 2.61900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.48000   | 0.46900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 1.48000   | 1.46900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 2.48000   | 2.46900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.73000   | 0.71900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 1.73000   | 1.71900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 2.73000   | 2.71900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 10            |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.58000   | 0.56900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 1.58000   | 1.56900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 2.58000   | 2.56900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.38100   | 0.37000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 1.38000   | 1.36900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 2.38000   | 2.36900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.33100   | 0.32100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 1.33000   | 1.31900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 2.33000   | 2.31900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.14100   | 0.13800                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 1.13000   | 1.11900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 2.13000   | 2.11900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.88000   | 0.86900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 1.88000   | 1.86900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 2,700         |
| 10/03/2010 | € / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.83000   | 0.81900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 1.83000   | 1.81900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,651        |
| 10/03/2010 | € / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.10100   | 0.09900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 1.08000   | 1.06900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 2.08000   | 2.06900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.23300   | 0.22600                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 1.23000   | 1.21900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 2.23000   | 2.21900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.28200   | 0.27300                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 1.28000   | 1.26900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 2.28000   | 2.26900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.18600   | 0.18000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 1.18000   | 1.16900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 2.18000   | 2.16900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.02600   | 0.02800                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.93000   | 0.91900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 1.93000   | 1.91900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.06600   | 0.06500                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 1.03000   | 1.01900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 2.03000   | 2.01900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.04200   | 0.04400                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.98000   | 0.96900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 1.98000   | 1.96900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 2.93000   | 2.91900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.78000   | 0.76900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 1.78000   | 1.76900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 2.78000   | 2.76900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 2.83000   | 2.81900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 2.88000   | 2.86900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 2.98000   | 2.96900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 4.12000   | 4.13100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 5.12000   | 5.13100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 6.12000   | 6.13100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.06200   | 0.07500                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 1.02000   | 1.03100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 3.02000   | 3.03100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 4.02000   | 4.03100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 5.02000   | 5.03100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 6.02000   | 6.03100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.03600   | 0.04600                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.97000   | 0.98100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 1.97000   | 1.98100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 2.97000   | 2.98100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 3.97000   | 3.98100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 4.97000   | 4.98100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 5.97000   | 5.98100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.09600   | 0.10900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 1.07000   | 1.08100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 2.07000   | 2.08100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 3.07000   | 3.08100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 4.07000   | 4.08100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 5.07000   | 5.08100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 6.07000   | 6.08100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00600   | 0.01100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.82000   | 0.83100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 1.82000   | 1.83100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 2.82000   | 2.83100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 3.82000   | 3.83100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 4.82000   | 4.83100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 5.82000   | 5.83100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.72000   | 0.73100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 1.72000   | 1.73100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 2.72000   | 2.73100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 3.72000   | 3.73100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 4.72000   | 4.73100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 5.72000   | 5.73100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.77000   | 0.78100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 1.77000   | 1.78100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 2.77000   | 2.78100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 3.77000   | 3.78100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 4.77000   | 4.78100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 5.77000   | 5.78100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.02100   | 0.03000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.92000   | 0.93100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 1.92000   | 1.93100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 2.92000   | 2.93100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 3.92000   | 3.93100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 4.92000   | 4.93100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 2.02000   | 2.03100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.17900   | 0.19200                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 1.17000   | 1.18100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 2.17000   | 2.18100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 3.17000   | 3.18100                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 4.17000   | 4.18100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 5.17000   | 5.18100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 6.17000   | 6.18100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.13600   | 0.14900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 1.12000   | 1.13100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 2.12000   | 2.13100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 3.12000   | 3.13100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 5.92000   | 5.93100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.01100   | 0.01900                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.87000   | 0.88100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 1.87000   | 1.88100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 2.87000   | 2.88100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 3.87000   | 3.88100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 4.87000   | 4.88100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 5.87000   | 5.88100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.67000   | 0.68100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 1.67000   | 1.68100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 2.67000   | 2.68100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 3.67000   | 3.68100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 4.67000   | 4.68100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 5.67000   | 5.68100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.62000   | 0.63100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 1.62000   | 1.63100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 2.62000   | 2.63100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 3.62000   | 3.63100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 4.62000   | 4.63100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 5.62000   | 5.63100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.42100   | 0.43200                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 1.42000   | 1.43100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 2.42000   | 2.43100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 3.42000   | 3.43100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 4.42000   | 4.43100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 5.42000   | 5.43100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.27300   | 0.28500                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 1.27000   | 1.28100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 2.27000   | 2.28100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 3.27000   | 3.28100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 4.27000   | 4.28100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 5.27000   | 5.28100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 7.27000   | 7.28100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 9.27000   | 9.28100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 7.42000   | 7.43100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 9.42000   | 9.43100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.52000   | 0.53100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 1.52000   | 1.53100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 3.52000   | 3.53100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 5.52000   | 5.53100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 7.52000   | 7.53100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 9.52000   | 9.53100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 7.62000   | 7.63100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.70  | P            | Foreign Exchange Future | 9.62000   | 9.63100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 7.77000   | 7.78100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 9.77000   | 9.78100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 7.87000   | 7.88100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 9.87000   | 9.88100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 8.02000   | 8.03100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 10.02000  | 10.03100                        | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 7.97000   | 7.98100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 9.97000   | 9.98100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 7.72000   | 7.73100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 9.72000   | 9.73100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.37100   | 0.38300                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 1.37000   | 1.38100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 3.37000   | 3.38100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 5.37000   | 5.38100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 7.37000   | 7.38100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 9.37000   | 9.38100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.32200   | 0.33400                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 1.32000   | 1.33100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 3.32000   | 3.33100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 5.32000   | 5.33100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 7.32000   | 7.33100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 9.32000   | 9.33100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.47000   | 0.48200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 1.47000   | 1.48100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 3.47000   | 3.48100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 5.47000   | 5.48100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 7.47000   | 7.48100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 9.47000   | 9.48100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 2.52000   | 2.53100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 7.67000   | 7.68100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 9.67000   | 9.68100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 7.92000   | 7.93100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 9.92000   | 9.93100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 7.82000   | 7.83100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 9.82000   | 9.83100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.57000   | 0.58100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 1.57000   | 1.58100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 3.57000   | 3.58100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 5.57000   | 5.58100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 7.57000   | 7.58100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 9.57000   | 9.58100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 7.12000   | 7.13100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 9.12000   | 9.13100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 7.02000   | 7.03100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 9.02000   | 9.03100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 7.17000   | 7.18100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 9.17000   | 9.18100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.22600   | 0.23800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 1.22000   | 1.23100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 3.22000   | 3.23100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 5.22000   | 5.23100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 7.22000   | 7.23100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 9.22000   | 9.23100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 7.07000   | 7.08100                         | 0             |
| 10/03/2010 | € / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 9.07000   | 9.08100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  |        |              | Foreign Exchange Future | 10.25290  | 10.24200                        | 16,136        |
| 10/03/2010 | € / R On 14 June 2010  | 12.10  | C            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 11.90  | C            | Foreign Exchange Future | 0.03100   | 0.03000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 12.00  | C            | Foreign Exchange Future | 0.02800   | 0.02700                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 13.30  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 11.30  | C            | Foreign Exchange Future | 0.06400   | 0.06200                         | 25            |
| 10/03/2010 | € / R On 14 June 2010  | 10.30  | C            | Foreign Exchange Future | 0.26500   | 0.25700                         | 20            |
| 10/03/2010 | € / R On 14 June 2010  | 9.30   | C            | Foreign Exchange Future | 0.97100   | 0.96000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 8.30   | C            | Foreign Exchange Future | 1.95500   | 1.94500                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 7.30   | C            | Foreign Exchange Future | 2.95300   | 2.94200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 13.60  | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 11.60  | C            | Foreign Exchange Future | 0.04400   | 0.04300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.17100   | 0.16500                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 9.60   | C            | Foreign Exchange Future | 0.70800   | 0.69700                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 1.65700   | 1.64600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 7.60   | C            | Foreign Exchange Future | 2.65300   | 2.64300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010  | 13.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.03900   | 0.03800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.14700   | 0.14300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.62800   | 0.61800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.07800   | 0.07600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.33500   | 0.32600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 1.11500   | 1.10400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 2.10500   | 2.09400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.42000   | 0.41000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.26200   | 1.25100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.25400   | 2.24300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.45400   | 2.44300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.11100   | 0.10700                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.48400   | 0.47400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.36000   | 1.34900                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.35400   | 2.34300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.02900   | 0.02900                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.10300   | 0.10000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.45100   | 0.44100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.31100   | 1.30000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.30400   | 2.29300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.03700   | 0.03600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.13700   | 0.13300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.59000   | 0.58000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.50900   | 1.49700                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.50400   | 2.49300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.09600   | 0.09300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 1.55800   | 1.54700                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.55400   | 2.54300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.06000   | 0.05800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.24600   | 0.23900                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.92500   | 0.91400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 1.90600   | 1.89500                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.90300   | 2.89200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.05600   | 0.05500                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.22900   | 0.22200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.88000   | 0.86900                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.85600   | 1.84500                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.85300   | 2.84200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.04700   | 0.04500                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.18400   | 0.17800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.74900   | 0.73800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.70700   | 1.69600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.70300   | 2.69200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.05300   | 0.05100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.21300   | 0.20600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.83500   | 0.82400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.80600   | 1.79500                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.80300   | 2.79200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.05000   | 0.04800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.19800   | 0.19100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.79200   | 0.78100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.75700   | 1.74600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.75300   | 2.74200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.03300   | 0.03200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.11900   | 0.11500                         | 29            |
| 10/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.51800   | 0.50800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.41000   | 1.39900                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.40400   | 2.39300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.03500   | 0.03400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.12800   | 0.12300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.55300   | 0.54300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.45900   | 1.44800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.10000   | 0.10100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.67500   | 0.68100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.58200   | 1.59200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.54900   | 3.56000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.54700   | 5.55800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.54700   | 7.55800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.54700   | 9.55800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.11500   | 0.11600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.71600   | 0.72300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.63000   | 1.64000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.59900   | 3.61000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.59700   | 5.60800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.59700   | 7.60800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.59700   | 9.60800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.03900   | 0.03900                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.44500   | 0.44900                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 1.29700   | 1.30600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 3.25000   | 3.26100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 5.24700   | 5.25800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.24700   | 7.25800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.24700   | 9.25800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.03200   | 0.03200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.41000   | 0.41400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.25000   | 1.25900                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.20000   | 3.21100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.19700   | 5.20800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.19700   | 7.20800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.19700   | 9.20800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.04600   | 0.04600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.48100   | 0.48600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.34400   | 1.35300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.30000   | 3.31100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.29700   | 5.30800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.29700   | 7.30800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.29700   | 9.30800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.02700   | 0.02700                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.37600   | 0.38000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.20300   | 1.21300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.15000   | 3.16100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.14700   | 5.15800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.14700   | 7.15800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.14700   | 9.15800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.34300   | 0.34700                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.15700   | 1.16600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.10100   | 3.11200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.09700   | 5.10800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.09700   | 7.10800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.09700   | 9.10800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.84300   | 0.85100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.74800   | 3.75900                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.74700   | 5.75800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.74700   | 7.75800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.74700   | 9.75800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.08700   | 0.08800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.63400   | 0.64100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.53400   | 1.54400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.49900   | 3.51000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.49700   | 5.50800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.49700   | 7.50800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.49700   | 9.50800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.14800   | 0.14900                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.80000   | 0.80800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.72600   | 1.73700                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.69800   | 3.70900                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.69700   | 5.70800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.69700   | 7.70800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.69700   | 9.70800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.13100   | 0.13200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.75800   | 0.76500                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.64900   | 3.66000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.64700   | 5.65800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.64700   | 7.65800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.64700   | 9.65800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.92100   | 1.93100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 3.89800   | 3.90900                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 5.89700   | 5.90800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 7.89700   | 7.90800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 9.89700   | 9.90800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.16700   | 0.16800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.23200   | 0.23400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.97500   | 0.98400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.07500   | 0.07600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.59400   | 0.60100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.48600   | 1.49600                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.44900   | 3.46000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.44700   | 5.45800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 7.44700   | 7.45800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 9.44700   | 9.45800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.05500   | 0.05500                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.51800   | 0.52300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 1.39100   | 1.40100                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 3.35000   | 3.36000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 5.34700   | 5.35800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 7.34700   | 7.35800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 9.34700   | 9.35800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 10/03/2010 | € / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 14 June 2010      | 10.30  | P            | Foreign Exchange Future | 0.31200   | 0.31500                         | 271           |
| 10/03/2010 | € / R On 14 June 2010      | 11.30  | P            | Foreign Exchange Future | 1.11100   | 1.12000                         | 0             |
| 10/03/2010 | € / R On 14 June 2010      | 13.30  | P            | Foreign Exchange Future | 3.05100   | 3.06200                         | 0             |
| 10/03/2010 | € / R On 14 June 2010      | 15.30  | P            | Foreign Exchange Future | 5.04700   | 5.05800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010      | 17.30  | P            | Foreign Exchange Future | 7.04700   | 7.05800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010      | 19.30  | P            | Foreign Exchange Future | 9.04700   | 9.05800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 1.77500   | 1.78500                         | 0             |
| 10/03/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 1.67800   | 1.68800                         | 0             |
| 10/03/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 1.87200   | 1.88200                         | 0             |
| 10/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.42450  | 10.41330                        | 1,158         |
| 10/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.16300   | 0.15500                         | 0             |
| 10/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.40300   | 1.40700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.59430  | 10.58360                        | 180           |
| 10/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.03700   | 0.03600                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.08500   | 0.08300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.21600   | 0.21100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.38100   | 0.37200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.75300   | 0.74100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 2.65800   | 2.64700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 19.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 17.95  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.04100   | 0.04000                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.09400   | 0.09200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 9.55   | C            | Foreign Exchange Future | 1.17500   | 1.16200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 2.06700   | 2.05600                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 19.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 17.85  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 15.85  | C            | Foreign Exchange Future | 0.04300   | 0.04100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 13.85  | C            | Foreign Exchange Future | 0.09800   | 0.09600                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 7.85   | C            | Foreign Exchange Future | 2.75700   | 2.74600                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 19.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010  | 17.90  | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.04200   | 0.04100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.09600   | 0.09400                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.25300   | 0.24700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.46100   | 0.45200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.92900   | 0.91600                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.73800   | 1.72600                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.70700   | 2.69700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 1.46900   | 1.45700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 2.41100   | 2.40000                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.23300   | 0.22800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.25  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.03700   | 0.03500                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.08400   | 0.08200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.21000   | 0.20600                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.25  | C            | Foreign Exchange Future | 0.36900   | 0.36100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.72600   | 0.71400                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 1.42500   | 1.41300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 2.36200   | 2.35100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.02300   | 0.02200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.06300   | 0.06100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.14800   | 0.14500                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.24600   | 0.24000                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.44600   | 0.43700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.89700   | 0.88500                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.69200   | 1.68100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.02500   | 0.02500                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.06600   | 0.06400                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.15600   | 0.15300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.26000   | 0.25400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.47700   | 0.46700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.96100   | 0.94800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.78400   | 1.77300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.04000   | 0.03900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.09200   | 0.09000                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.23900   | 0.23400                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.43200   | 0.42300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.86700   | 0.85400                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.64700   | 1.63500                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.60900   | 2.59800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.03900   | 0.03800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.08900   | 0.08700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.22700   | 0.22200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.40500   | 0.39700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.80800   | 0.79600                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.55700   | 1.54500                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.51000   | 2.49900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.03500   | 0.03300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.07900   | 0.07700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.19500   | 0.19100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.33700   | 0.32900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.65200   | 0.64000                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.29800   | 1.28500                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.21400   | 2.20300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.03300   | 0.03200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.07500   | 0.07300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.18200   | 0.17800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.30800   | 0.30100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.58400   | 0.57300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.54000   | 0.53900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.26400   | 1.26700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.13800   | 2.14400                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.03100   | 4.03900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 5.98900   | 5.99800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 7.96000   | 7.97000                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 9.95700   | 9.96700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.10400   | 0.10100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.45800   | 0.45600                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.14300   | 1.14500                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 2.00100   | 2.00700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.88500   | 3.89300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.84100   | 5.84900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.81100   | 7.82100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.80700   | 9.81700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.06300   | 0.06100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.31400   | 0.31200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.91100   | 0.91300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.73300   | 1.73800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.59500   | 3.60300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.54500   | 5.55400                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.51300   | 7.52300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.50700   | 9.51700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.05300   | 0.05100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.27300   | 0.27000                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.83800   | 0.83900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.64500   | 1.65000                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.49800   | 3.50600                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.44600   | 5.45500                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.41400   | 7.42300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.40700   | 9.41700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.04000   | 0.03900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.21700   | 0.21400                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.73300   | 0.73300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.51600   | 1.52000                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.41200   | 2.41900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.32200   | 4.33000                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.28100   | 6.29100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.25900   | 8.26900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.25700  | 10.26700                        | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.04800   | 0.04700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.25300   | 0.25100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.80200   | 0.80300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.60200   | 1.60600                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.50400   | 2.51100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.41900   | 4.42700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.37900   | 6.38800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.35900   | 8.36900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.35700  | 10.36700                        | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.08100   | 0.07900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.38200   | 0.38000                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 1.02500   | 1.02700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.86600   | 1.87200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.74000   | 3.74800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.69300   | 5.70100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.66200   | 7.67100                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.65700   | 9.66700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.68900   | 1.69400                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.07500   | 0.07300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.04400   | 0.04200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.23500   | 0.23200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.76700   | 0.76800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.55900   | 1.56300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.40200   | 3.41000                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.34800   | 5.35700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.31500   | 7.32400                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.30700   | 9.31700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.35400   | 3.36200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.29900   | 5.30700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.26500   | 7.27500                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.25700   | 9.26700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.02300   | 0.02200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.13100   | 0.12800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.45000   | 3.45800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.39700   | 5.40600                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.36400   | 7.37400                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.35700   | 9.36700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.35900   | 0.35700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 0.98700   | 0.98800                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.82200   | 1.82700                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.69100   | 3.69900                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.64300   | 5.65200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.61200   | 7.62200                         | 0             |
| 10/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.60700   | 9.61700                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 |        |              | Foreign Exchange Future | 6.78010   | 6.75020                         | 11,792        |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 0.98000   | 0.95000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 1.98000   | 1.95000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 2.98000   | 2.95000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | C            | Foreign Exchange Future | 3.98000   | 3.95000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 0.88000   | 0.85000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 1.88000   | 1.85000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 2.88000   | 2.85000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | C            | Foreign Exchange Future | 3.88000   | 3.85000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 0.83000   | 0.80000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 1.83000   | 1.80000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 2.83000   | 2.80000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | C            | Foreign Exchange Future | 3.83000   | 3.80000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 0.93000   | 0.90000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 1.93000   | 1.90000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 2.93000   | 2.90000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | C            | Foreign Exchange Future | 3.93000   | 3.90000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.03000   | 1.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.03000   | 2.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.03000   | 3.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | C            | Foreign Exchange Future | 4.03000   | 4.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.33000   | 1.30000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.33000   | 2.30000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.33000   | 3.30000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | C            | Foreign Exchange Future | 4.33000   | 4.30000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.13000   | 1.10000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.13000   | 2.10000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.13000   | 3.10000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | C            | Foreign Exchange Future | 4.13000   | 4.10000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.08000   | 1.05000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.08000   | 2.05000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.08000   | 3.05000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | C            | Foreign Exchange Future | 4.08000   | 4.05000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.18000   | 1.15000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.18000   | 2.15000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.18000   | 3.15000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | C            | Foreign Exchange Future | 4.18000   | 4.15000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.23000   | 1.20000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.23000   | 2.20000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.23000   | 3.20000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | C            | Foreign Exchange Future | 4.23000   | 4.20000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.28000   | 1.25000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.28000   | 2.25000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.28000   | 3.25000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | C            | Foreign Exchange Future | 4.28000   | 4.25000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | C            | Foreign Exchange Future | 3.53000   | 3.50000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.38000   | 1.35000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.38000   | 2.35000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.38000   | 3.35000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | C            | Foreign Exchange Future | 4.38000   | 4.35000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 0.68000   | 0.65000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 0.78000   | 0.75000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 0.73000   | 0.70000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.01200   | 0.01000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.05000   | 0.03700                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.23000   | 0.20200                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.33000   | 0.30100                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 0.43000   | 0.40000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 0.53000   | 0.50000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 0.63000   | 0.60000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 0.58000   | 0.55000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.02600   | 0.02000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.08800   | 0.07000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.18100   | 0.15500                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.28000   | 0.25100                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.38000   | 0.35000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 0.48000   | 0.45000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.13300   | 0.11000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 1.68000   | 1.65000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 2.68000   | 2.65000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | C            | Foreign Exchange Future | 3.68000   | 3.65000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 1.73000   | 1.70000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 2.73000   | 2.70000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | C            | Foreign Exchange Future | 3.73000   | 3.70000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 1.78000   | 1.75000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 2.78000   | 2.75000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | C            | Foreign Exchange Future | 3.78000   | 3.75000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 1.63000   | 1.60000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 2.63000   | 2.60000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | C            | Foreign Exchange Future | 3.63000   | 3.60000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 1.53000   | 1.50000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 2.53000   | 2.50000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.47000   | 0.50000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 2.47000   | 2.50000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 4.47000   | 4.50000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 6.47000   | 6.50000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 8.47000   | 8.50000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.37000   | 0.40000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 2.37000   | 2.40000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 4.37000   | 4.40000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 6.37000   | 6.40000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 8.37000   | 8.40000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 2.22000   | 2.25000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 4.22000   | 4.25000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 6.22000   | 6.25000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 8.22000   | 8.25000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.27000   | 0.30100                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 2.27000   | 2.30000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 4.27000   | 4.30000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 6.27000   | 6.30000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 8.27000   | 8.30000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 2.32000   | 2.35000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 4.32000   | 4.35000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 6.32000   | 6.35000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 8.32000   | 8.35000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00300   | 0.01000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00100   | 0.00500                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00800   | 0.02000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.04600   | 0.07000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.12600   | 0.15500                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.22100   | 0.25100                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.32000   | 0.35000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.02000   | 0.03700                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.08200   | 0.11000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.17200   | 0.20200                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.62000   | 1.65000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.62000   | 3.65000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.62000   | 5.65000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.62000   | 7.65000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.72000   | 1.75000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.72000   | 3.75000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.72000   | 5.75000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.72000   | 7.75000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.77000   | 1.80000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.77000   | 3.80000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.77000   | 5.80000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.77000   | 7.80000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.82000   | 1.85000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.82000   | 3.85000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.82000   | 5.85000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.82000   | 7.85000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.92000   | 1.95000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.92000   | 3.95000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.92000   | 5.95000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 7.92000   | 7.95000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.87000   | 1.90000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.87000   | 3.90000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.87000   | 5.90000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.87000   | 7.90000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.67000   | 1.70000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.67000   | 3.70000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.67000   | 5.70000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.67000   | 7.70000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.97000   | 2.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.97000   | 4.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 5.97000   | 6.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 7.97000   | 8.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 2.07000   | 2.10000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 4.07000   | 4.10000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 6.07000   | 6.10000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 8.07000   | 8.10000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 2.17000   | 2.20000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 4.17000   | 4.20000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 6.17000   | 6.20000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 8.17000   | 8.20000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 2.12000   | 2.15000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 4.12000   | 4.15000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 6.12000   | 6.15000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 8.12000   | 8.15000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 2.02000   | 2.05000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 4.02000   | 4.05000                         | 0             |
| 10/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 6.02000   | 6.05000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 8.02000   | 8.05000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.82740   | 6.79880                         | 946           |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 6.60   | C            | Foreign Exchange Future | 0.32200   | 0.31200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 5.60   | C            | Foreign Exchange Future | 1.23000   | 1.20200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 4.60   | C            | Foreign Exchange Future | 2.22700   | 2.19900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 3.60   | C            | Foreign Exchange Future | 3.22700   | 3.19900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 2.60   | C            | Foreign Exchange Future | 4.22700   | 4.19900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 8.55   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 6.55   | C            | Foreign Exchange Future | 0.35800   | 0.34600                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 5.55   | C            | Foreign Exchange Future | 1.28000   | 1.25200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 4.55   | C            | Foreign Exchange Future | 2.27700   | 2.24900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 3.55   | C            | Foreign Exchange Future | 3.27700   | 3.24900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 2.55   | C            | Foreign Exchange Future | 4.27700   | 4.24900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 6.25   | C            | Foreign Exchange Future | 0.60600   | 0.58500                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 5.25   | C            | Foreign Exchange Future | 1.57800   | 1.55000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 4.25   | C            | Foreign Exchange Future | 2.57700   | 2.54900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 3.25   | C            | Foreign Exchange Future | 3.57700   | 3.54900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 4.20   | C            | Foreign Exchange Future | 2.62700   | 2.59900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 3.20   | C            | Foreign Exchange Future | 3.62700   | 3.59900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 9.05   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 7.05   | C            | Foreign Exchange Future | 0.10600   | 0.10800                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010  | 6.05   | C            | Foreign Exchange Future | 0.79100   | 0.76500                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.77800   | 1.75000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.77700   | 2.74900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.77700   | 3.74900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.06400   | 0.06700                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.09400   | 0.09600                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.74400   | 0.71900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.72800   | 1.70000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.72700   | 2.69900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.72700   | 3.69900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.12000   | 0.12200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.83800   | 0.81200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.82800   | 1.79900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.82700   | 2.79900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.82700   | 3.79900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.13600   | 0.13700                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.88600   | 0.85900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.87800   | 1.84900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.87700   | 2.84900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.87700   | 3.84900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.07300   | 0.07600                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.65100   | 0.62800                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.62800   | 1.60000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.39600   | 0.38200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.32900   | 1.30100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.32700   | 2.29900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.32700   | 3.29900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.32700   | 4.29900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.25400   | 0.24900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.17300   | 0.17200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.98300   | 0.95600                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.97800   | 1.94900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.97700   | 2.94900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.97700   | 3.94900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.22300   | 0.22000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.08100   | 1.05400                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.07800   | 2.04900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.07700   | 3.04900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.07700   | 4.04900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.15300   | 0.15400                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.93400   | 0.90700                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.92800   | 1.89900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.92700   | 2.89900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.92700   | 3.89900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.19400   | 0.19300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.03200   | 1.00400                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.02800   | 1.99900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.02700   | 2.99900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 4.02700   | 3.99900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.28700   | 0.27900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.18000   | 1.15200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.17700   | 2.14900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.17700   | 3.14900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.17700   | 4.14900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.08200   | 0.08500                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.69700   | 0.67300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.67800   | 1.65000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.67700   | 2.64900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.67700   | 3.64900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.27300   | 6.30100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.27300   | 8.30100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.40500   | 0.43600                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.32400   | 2.35300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.32300   | 4.35100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.32300   | 6.35100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.32300   | 8.35100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.11000   | 0.13000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.82600   | 1.85400                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.82300   | 3.85100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.82300   | 5.85100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.82300   | 7.85100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.16700   | 0.19400                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.97500   | 2.00400                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.97300   | 4.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.97300   | 6.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.97300   | 8.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.22600   | 0.25500                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.07500   | 2.10300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.07300   | 4.10100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.07300   | 6.10100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.07300   | 8.10100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.14600   | 0.17100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.92600   | 1.95400                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.92300   | 3.95100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.92300   | 5.95100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.92300   | 7.95100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.19600   | 0.22300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.02500   | 2.05300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.02300   | 4.05100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.02300   | 6.05100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.02300   | 8.05100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.12700   | 0.15000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.06900   | 0.08300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.67700   | 1.70500                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.67300   | 3.70100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.02400   | 0.02900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.44600   | 0.47700                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.37400   | 2.40200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.37300   | 4.40100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.37300   | 6.40100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.37300   | 8.40100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.25900   | 0.28800                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.12500   | 2.15300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.12300   | 4.15100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.12300   | 6.15100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.12300   | 8.15100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.29300   | 0.32300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.17500   | 2.20300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.17300   | 4.20100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.17300   | 6.20100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.17300   | 8.20100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.36700   | 0.39700                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.27400   | 2.30300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.27300   | 4.30100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.48700   | 0.51800                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.42400   | 2.45200                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.42300   | 4.45100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.42300   | 6.45100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.42300   | 8.45100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.32900   | 0.35900                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.22500   | 2.25300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.22300   | 4.25100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.22300   | 6.25100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.22300   | 8.25100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.02900   | 0.03600                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.67300   | 5.70100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.67300   | 7.70100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.08100   | 0.09700                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.72700   | 1.75500                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.72300   | 3.75100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.72300   | 5.75100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.72300   | 7.75100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.09500   | 0.11300                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.77600   | 1.80500                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.77300   | 3.80100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 10/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.77300   | 5.80100                         | 0             |
| 10/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.77300   | 7.80100                         | 0             |
| 10/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.86970   | 6.84070                         | 4,490         |
| 10/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.27700   | 0.26800                         | 0             |
| 10/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.31400   | 0.33400                         | 0             |
| 10/03/2010 | CAD/ R On 14 June 2010        |        |              | Foreign Exchange Future | 7.28090   | 7.31250                         | 1,370         |
| 10/03/2010 | CAD/ R On 14 June 2010        | 7.30   | C            | Foreign Exchange Future | 0.19300   | 0.20300                         | 0             |
| 10/03/2010 | CAD/ R On 14 June 2010        | 7.35   | C            | Foreign Exchange Future | 0.17200   | 0.18200                         | 0             |
| 10/03/2010 | CAD/ R On 14 June 2010        | 7.25   | C            | Foreign Exchange Future | 0.21900   | 0.23100                         | 0             |
| 10/03/2010 | CAD/ R On 14 June 2010        | 7.25   | P            | Foreign Exchange Future | 0.18800   | 0.16900                         | 0             |
| 10/03/2010 | CAD/ R On 14 June 2010        | 7.35   | P            | Foreign Exchange Future | 0.24100   | 0.22000                         | 0             |
| 10/03/2010 | CAD/ R On 14 June 2010        | 7.30   | P            | Foreign Exchange Future | 0.21200   | 0.19100                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       |        |              | Foreign Exchange Future | 7.46070   | 7.40190                         | 184,225       |
| 11/03/2010 | \$ / R On 15 March 2010       | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010       | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.44  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.86100   | 3.80200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.91100   | 3.85200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.76100   | 3.70200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.66100   | 0.60200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.66100   | 1.60200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.66100   | 2.60200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.66100   | 3.60200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 3.61100   | 3.55200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 3.56100   | 3.50200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 4.01100   | 3.95200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.96100   | 3.90200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.71100   | 3.65200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 3.51100   | 3.45200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.21200   | 0.15700                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 1.21100   | 1.15200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 2.21100   | 2.15200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 3.21100   | 3.15200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.46100   | 0.40200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 1.46100   | 1.40200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 2.46100   | 2.40200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 3.46100   | 3.40200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 3.41100   | 3.35200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.31100   | 0.25300                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 1.31100   | 1.25200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 3.31100   | 3.25200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.81100   | 1.75200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.81100   | 2.75200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 1.16100   | 1.10200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.30   | C            | Foreign Exchange Future | 2.16100   | 2.10200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.30   | C            | Foreign Exchange Future | 3.16100   | 3.10200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 3.36100   | 3.30200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 0.26100   | 0.20400                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 1.26100   | 1.20200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.20   | C            | Foreign Exchange Future | 2.26100   | 2.20200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.20   | C            | Foreign Exchange Future | 3.26100   | 3.20200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 0.11900   | 0.07700                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 1.11100   | 1.05200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.35   | C            | Foreign Exchange Future | 2.11100   | 2.05200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.35   | C            | Foreign Exchange Future | 3.11100   | 3.05200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.86100   | 0.80200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.86100   | 1.80200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.86100   | 2.80200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 0.04800   | 0.02800                         | 100           |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 1.01100   | 0.95200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 2.01100   | 1.95200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 3.01100   | 2.95200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 0.08000   | 0.04700                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 2.06100   | 2.00200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 3.06100   | 3.00200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.96100   | 0.90200                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.96100   | 1.90200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.96100   | 2.90200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.91100   | 0.85200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.91100   | 1.85200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.91100   | 2.85200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 747           |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.76100   | 0.70200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.76100   | 1.70200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.76100   | 2.70200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 4,010         |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.71100   | 0.65200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.71100   | 1.65200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.71100   | 2.65200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.41100   | 0.35200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 1.41100   | 1.35200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 2.41100   | 2.35200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 4,000         |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.61100   | 0.55200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 1.61100   | 1.55200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 2.61100   | 2.55200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.56100   | 0.50200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 1.56100   | 1.50200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.51100   | 0.45200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 1.51100   | 1.45200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 2.51100   | 2.45200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.36100   | 0.30200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 1.36100   | 1.30200                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 2.36100   | 2.30200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 0.16400   | 0.11400                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 1.06100   | 1.00200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 2.56100   | 2.50200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 4.06100   | 4.00200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.81100   | 0.75200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 2.31100   | 2.25200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.81100   | 3.75200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 0.02800   | 0.01600                         | 8,000         |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 0.01500   | 0.00900                         | 15,890        |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 0.00800   | 0.00500                         | 228           |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 279           |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 40            |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 279           |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 15,890        |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 8.48900   | 8.54800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 6.28900   | 6.34800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 8.28900   | 8.34800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 8.03900   | 8.09800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 7.98900   | 8.04800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 8.43900   | 8.49800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 6.38900   | 6.44800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 8.38900   | 8.44800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 12,000        |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.33900   | 0.39800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 8.33900   | 8.39800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 8.23900   | 8.29800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 8.08900   | 8.14800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 8.13900   | 8.19800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 3.53900   | 3.59800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.44  | P            | Foreign Exchange Future | 3.97900   | 4.03800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 2.38900   | 2.44800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 4.83900   | 4.89800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 2.28900   | 2.34800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 2.48900   | 2.54800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 2.58900   | 2.64800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 2.68900   | 2.74800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 2.78900   | 2.84800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 2.88900   | 2.94800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 2.98900   | 3.04800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.08900   | 5.14800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 2.03900   | 2.09800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 3.63900   | 3.69800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 3.73900   | 3.79800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 3.83900   | 3.89800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 3.93900   | 3.99800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 4.03900   | 4.09800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 4.13900   | 4.19800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 6.23900   | 6.29800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 1.88900   | 1.94800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 3.38900   | 3.44800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 3.48900   | 3.54800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 3.58900   | 3.64800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 3.68900   | 3.74800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 3.78900   | 3.84800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 3.88900   | 3.94800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 3.98900   | 4.04800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 6.08900   | 6.14800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 1.78900   | 1.84800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.28900   | 3.34800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 5.98900   | 6.04800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 1.73900   | 1.79800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.23900   | 3.29800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 3.33900   | 3.39800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 3.43900   | 3.49800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 5.93900   | 5.99800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 1.63900   | 1.69800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.13900   | 3.19800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 5.83900   | 5.89800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 4.08900   | 4.14800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 4.18900   | 4.24800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 4.28900   | 4.34800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 4.38900   | 4.44800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 6.48900   | 6.54800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 2.23900   | 2.29800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 4.23900   | 4.29800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 4.33900   | 4.39800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 6.43900   | 6.49800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 4.48900   | 4.54800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 4.58900   | 4.64800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 6.68900   | 6.74800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 2.33900   | 2.39800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 4.43900   | 4.49800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 6.53900   | 6.59800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 2.13900   | 2.19800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 6.33900   | 6.39800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 1.93900   | 1.99800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 1.83900   | 1.89800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 6.03900   | 6.09800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 1.33900   | 1.39800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.03900   | 3.09800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 5.73900   | 5.79800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 1.48900   | 1.54800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.18900   | 3.24800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 5.88900   | 5.94800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 6.13900   | 6.19800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 1.38900   | 1.44800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.08900   | 3.14800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 5.78900   | 5.84800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 1.53900   | 1.59800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 6.18900   | 6.24800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.28900   | 1.34800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 5.68900   | 5.74800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.13900   | 1.19800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 2.83900   | 2.89800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 2.93900   | 2.99800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 5.53900   | 5.59800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.08900   | 1.14800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 5.48900   | 5.54800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.98900   | 1.04800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 5.38900   | 5.44800                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.03900   | 1.09800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 2.73900   | 2.79800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 5.43900   | 5.49800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.63900   | 0.69800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 2.43900   | 2.49800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 2.53900   | 2.59800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 2.63900   | 2.69800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.03900   | 5.09800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.68900   | 0.74800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.53900   | 0.59800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 4.93900   | 4.99800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.48900   | 0.54800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 2.18900   | 2.24800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 4.88900   | 4.94800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.83900   | 0.89800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.23900   | 5.29800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.58900   | 0.64800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 4.98900   | 5.04800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.43900   | 0.49800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.19300   | 0.25100                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 1.98900   | 2.04800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 2.08900   | 2.14800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.14700   | 0.20300                         | 220           |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.10400   | 0.15700                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 4.78900   | 4.84800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 1.68900   | 1.74800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.06700   | 0.11400                         | 200           |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.18900   | 5.24800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 8.18900   | 8.24800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 7.93900   | 7.99800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00300   | 0.01200                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 4.53900   | 4.59800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 4.63900   | 4.69800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 5.63900   | 5.69800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 500           |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 670           |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 1.43900   | 1.49800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.38900   | 0.44800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 1.58900   | 1.64800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.29000   | 0.34900                         | 100           |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.24100   | 0.29900                         | 562           |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.23900   | 1.29800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 4.73900   | 4.79800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 5.58900   | 5.64800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.01900   | 0.04500                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.93900   | 0.99800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.03700   | 0.07600                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.00800   | 0.02500                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.88900   | 0.94800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 5,110         |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.73900   | 0.79800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.13900   | 5.19800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 6.63900   | 6.69800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 8.63900   | 8.69800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 6.73900   | 6.79800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 8.73900   | 8.79800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 6.83900   | 6.89800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 8.83900   | 8.89800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 6.93900   | 6.99800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 8.93900   | 8.99800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 6.88900   | 6.94800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 8.88900   | 8.94800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.08900   | 7.14800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 9.08900   | 9.14800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.13900   | 7.19800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 9.13900   | 9.19800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.18900   | 1.24800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.18900   | 7.24800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 9.18900   | 9.24800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 6.98900   | 7.04800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 8.98900   | 9.04800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 4.68900   | 4.74800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 8.68900   | 8.74800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 6.58900   | 6.64800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 8.58900   | 8.64800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 9,671         |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 8.53900   | 8.59800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00100   | 0.00500                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.78900   | 0.84800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 6.78900   | 6.84800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 8.78900   | 8.84800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.03900   | 7.09800                         | 0             |
| 11/03/2010 | \$ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 9.03900   | 9.09800                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 7.58640   | 7.52950                         | 116,057       |
| 11/03/2010 | \$ / R On 14 June 2010  | 8.40   | C            | Foreign Exchange Future | 0.06500   | 0.06000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 4.15   | C            | Foreign Exchange Future | 3.43600   | 3.38000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 4.20   | C            | Foreign Exchange Future | 3.38600   | 3.33000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 10.80  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 10.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 5.75   | C            | Foreign Exchange Future | 1.83800   | 1.78100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 4.75   | C            | Foreign Exchange Future | 2.83600   | 2.78000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 7.45   | C            | Foreign Exchange Future | 0.31900   | 0.28800                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 6.45   | C            | Foreign Exchange Future | 1.14200   | 1.08600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010  | 5.45   | C            | Foreign Exchange Future | 2.13700   | 2.08000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 3.13600   | 3.08000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.24100   | 1.18500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.23700   | 2.18000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.23600   | 3.18000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.44400   | 0.40700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.34000   | 1.28400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.33600   | 3.28000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.07600   | 0.07100                         | 140           |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.41000   | 0.37500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.29000   | 1.23400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.28700   | 2.23000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.28600   | 3.23000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.06000   | 0.05600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.03900   | 0.03600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.04100   | 0.03900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.90000   | 0.84900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.88700   | 1.83100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.88600   | 2.83000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.05600   | 0.05200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.29200   | 0.26300                         | 600           |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.08700   | 2.03000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.08600   | 3.03000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.05200   | 0.04800                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.26700   | 0.24200                         | 30            |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 1.04400   | 0.98900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 2.03700   | 1.98000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 3.03600   | 2.98000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.04800   | 0.04500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.99400   | 0.94200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.98700   | 1.93000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.98600   | 2.93000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.04500   | 0.04200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.94700   | 0.89500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.93700   | 1.88100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.93600   | 2.88000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.03600   | 0.03400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.17300   | 0.15900                         | 21,795        |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.80800   | 0.75900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.78800   | 1.73100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.78600   | 2.73000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.15900   | 0.14600                         | 450           |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.76300   | 0.71500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.73800   | 1.68100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.73600   | 2.68000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.03100   | 0.03000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.14600   | 0.13500                         | 55            |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.71900   | 0.67200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.68800   | 1.63100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.68600   | 2.63000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.51600   | 0.47600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.43900   | 1.38300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.43700   | 2.38000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.10500   | 0.09700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.55400   | 0.51300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.48900   | 1.43200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.48700   | 2.43000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.13500   | 0.12400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.67600   | 0.63100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.63800   | 1.58200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.63600   | 2.58000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.03400   | 0.03200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.02800   | 0.02600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.63400   | 0.59000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.58800   | 1.53200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.02100   | 0.02100                         | 21,795        |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.47900   | 0.44100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.38900   | 1.33300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.38700   | 2.33000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.37800   | 0.34400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.09300   | 1.03700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.58600   | 2.53000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.08600   | 4.03000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.08200   | 0.07600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.85300   | 0.80400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.33700   | 2.28000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.83600   | 3.78000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.24300   | 0.22200                         | 390           |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.02300   | 0.02200                         | 21,978        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.22300   | 0.20400                         | 100           |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.20500   | 0.18800                         | 10,600        |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.01300   | 0.01100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.34800   | 0.31600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.48600   | 3.43000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.18800   | 0.17300                         | 33            |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.09700   | 0.08900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.07000   | 0.06500                         | 1,900         |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.08900   | 0.08300                         | 135           |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.11400   | 0.10500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.01700   | 0.01600                         | 26,596        |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.12400   | 0.11400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.88600   | 3.83000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.78600   | 3.73000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.63600   | 3.58000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.73600   | 3.68000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.68600   | 3.63000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.58600   | 3.53000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.59300   | 0.55100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.53900   | 1.48200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.53600   | 2.48000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.53600   | 3.48000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.98600   | 3.93000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.93600   | 3.88000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.51400   | 8.57100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 8.06400   | 8.12100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 8.01400   | 8.07100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.05700   | 0.07200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.46400   | 6.52100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.46400   | 8.52100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.41400   | 8.47100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.31400   | 6.37100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.31400   | 8.37100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.91400   | 9.97100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.26400   | 6.32100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.26400   | 8.32100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.36400   | 4.42100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.36400   | 6.42100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.36400   | 8.42100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.21400   | 4.27100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.21400   | 6.27100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.21400   | 8.27100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.16400   | 4.22100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.16400   | 6.22100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.11400   | 8.17100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.42100   | 2.47700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.53800   | 0.58500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.12500   | 2.18100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.22400   | 2.28000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.32200   | 2.37800                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.52000   | 2.57600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.61900   | 2.67500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.71800   | 2.77400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.81400   | 4.87100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.83100   | 1.88700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.56400   | 4.62100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.57800   | 0.62600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.17400   | 2.23000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.27300   | 2.32900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.37100   | 2.42800                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.47000   | 2.52600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.56900   | 2.62600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.66800   | 2.72500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.76700   | 2.82400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.86400   | 4.92100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.70300   | 0.75400                         | 6             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.81700   | 2.87400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.91700   | 2.97300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 5.01400   | 5.07100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.83400   | 0.88600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.86700   | 2.92400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 2.96600   | 3.02300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.06600   | 3.12300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.16400   | 5.22100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.66100   | 0.71000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 4.96400   | 5.02100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.35200   | 0.39400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.51400   | 6.57100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.16200   | 0.18700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.88000   | 1.93700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 1.97800   | 2.03400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 2.07700   | 2.13200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.31900   | 0.35900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.92900   | 1.98600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 2.02800   | 2.08300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.61400   | 4.67100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.28700   | 0.32500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.78200   | 1.83800                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.58700   | 1.64300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.31400   | 4.37100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.66400   | 4.72100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.25700   | 0.29300                         | 130           |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.73300   | 1.78900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.01700   | 0.02500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.74600   | 0.79700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.66500   | 3.72200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.66400   | 6.72100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.16400   | 8.22100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.41500   | 3.47200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.91400   | 4.97100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.41400   | 6.47100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.91400   | 7.97100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.14200   | 0.16500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.49000   | 1.54600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.68400   | 1.74000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.26400   | 4.32100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.09300   | 0.11200                         | 10,000        |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.63500   | 1.69200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.61500   | 3.67200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.61400   | 5.67100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.04800   | 0.06100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.44200   | 1.49700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.41400   | 4.47100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.41400   | 5.47100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.29800   | 1.35300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.39300   | 1.44900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.76500   | 3.82200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.76400   | 4.82100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.76400   | 5.82100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.04000   | 0.05200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.49900   | 0.54500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.86400   | 3.92100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.86400   | 5.92100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.06800   | 0.08400                         | 200           |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.61900   | 0.66800                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.53800   | 1.59400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.01600   | 3.07300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 4.01400   | 4.07100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 6.01400   | 6.07100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.08000   | 0.09700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 4.06400   | 4.12100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.06400   | 5.12100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 6.06400   | 6.12100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.11600   | 3.17300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.11400   | 4.17100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.11400   | 5.17100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.11400   | 6.17100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.91400   | 3.97100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.91400   | 5.97100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.03300   | 0.04300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.46000   | 0.50600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.34500   | 1.40100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.81500   | 3.87100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.81400   | 5.87100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.02700   | 0.03600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.42300   | 0.46700                         | 430           |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.02200   | 0.03000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.38700   | 0.43000                         | 200           |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.25000   | 1.30500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.71500   | 3.77200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.71400   | 4.77100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.71400   | 5.77100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.10900   | 1.16300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.56500   | 3.62200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.56400   | 5.62100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.00800   | 0.01300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.06200   | 1.11600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.51500   | 3.57200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.51400   | 4.57100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.51400   | 5.57100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.23100   | 0.26300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.01600   | 1.06900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.46500   | 3.52200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.46400   | 4.52100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.46400   | 5.52100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.20600   | 0.23400                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.97000   | 1.02300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.01400   | 0.02000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.15500   | 1.21000                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.91400   | 6.97100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 3.96400   | 4.02100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 6.96400   | 7.02100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 7.01400   | 7.07100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.20300   | 1.25700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.92400   | 0.97700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.12400   | 0.14600                         | 10,000        |
| 11/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.79000   | 0.84200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.21400   | 5.27100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.71400   | 6.77100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.10800   | 0.12800                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.66400   | 8.72100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.76400   | 6.82100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.76400   | 8.82100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.18300   | 0.20900                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.86400   | 6.92100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 8.86400   | 8.92100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 8.96400   | 9.02100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 8.91400   | 8.97100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 7.11400   | 7.17100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 9.11400   | 9.17100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.16600   | 3.22300                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.16400   | 7.22100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 9.16400   | 9.22100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.21600   | 3.27200                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.21400   | 7.27100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 9.21400   | 9.27100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 9.01400   | 9.07100                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.71400   | 8.77100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.61400   | 6.67100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.61400   | 8.67100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.56400   | 6.62100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.56400   | 8.62100                         | 0             |
| 11/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.87900   | 0.93100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.71520   | 7.65760                         | 8,912         |
| 11/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.06000   | 0.05600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.93000   | 0.88400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.87300   | 1.81600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.86600   | 2.80900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.86500   | 3.80800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.06200   | 0.05800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.34900   | 0.32800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.97100   | 0.92400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.92200   | 1.86500                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.91600   | 2.85900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.91500   | 3.85800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.33200   | 0.31100                         | 509           |
| 11/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.05700   | 0.05400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.31500   | 0.29600                         | 100           |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.88900   | 0.84400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.82300   | 1.76700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.81600   | 2.75900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.81500   | 3.75800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.05500   | 0.05200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.29900   | 0.28100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.85000   | 0.80600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.77400   | 1.71800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.76700   | 2.70900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.76500   | 3.70800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.05100   | 0.04800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.27000   | 0.25400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.77400   | 0.73200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.67600   | 1.62000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.66700   | 2.60900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.66500   | 3.60800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.04900   | 0.04600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.25700   | 0.24100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.73700   | 0.69700                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.62800   | 1.57200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.61700   | 2.56000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.61500   | 3.55800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.04700   | 0.04400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.24500   | 0.23000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.70200   | 0.66300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.57900   | 1.52300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.56700   | 2.51000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.56500   | 3.50800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.04200   | 0.03900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.60300   | 0.56700                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.43400   | 1.37900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.41800   | 2.36100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.41600   | 3.35800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.04300   | 0.04100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.22200   | 0.20800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.63500   | 0.59800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.48200   | 1.42700                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.46800   | 2.41000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.46500   | 3.40800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.03900   | 0.03600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.19200   | 0.18000                         | 585           |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.54200   | 0.50900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.33800   | 1.28400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.31800   | 2.26100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.31600   | 3.25800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.21100   | 0.19800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.06800   | 0.06300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.38700   | 0.36400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.05700   | 1.00700                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 2.02100   | 1.96400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 3.01600   | 2.95900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 4.01500   | 3.95800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.06500   | 0.06100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.36800   | 0.34500                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 1.01400   | 0.96500                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 1.97100   | 1.91400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 2.96600   | 2.90900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 3.96500   | 3.90800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.05300   | 0.05000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.28400   | 0.26700                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.81100   | 0.76800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.72500   | 1.66900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.71700   | 2.65900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.71500   | 3.65800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.04500   | 0.04200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.23300   | 0.21900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.66800   | 0.63000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.53000   | 1.47500                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.51700   | 2.46000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.51500   | 3.45800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.04000   | 0.03800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.20100   | 0.18900                         | 3,000         |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.57200   | 0.53700                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.38600   | 1.33100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.36800   | 2.31100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.36600   | 3.30800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.08900   | 0.08400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.10000   | 0.09400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.16700   | 0.15700                         | 500           |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.14600   | 0.13700                         | 3,000         |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.10400   | 0.09800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.11300   | 0.10600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.39800   | 1.44800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.48900   | 1.54000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.13100   | 1.17900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.53500   | 1.58600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 1.00200   | 1.04900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.67400   | 1.72600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.02100   | 0.02300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.20700   | 0.22900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.83600   | 0.88100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.67500   | 2.73000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.64200   | 4.69900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.63600   | 6.69300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.63500   | 8.69200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.15300   | 0.17200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.71800   | 0.76100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.53000   | 2.58400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.49400   | 4.55000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.48600   | 6.54300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.48500   | 8.54200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.09600   | 0.11000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.56900   | 0.60900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.33800   | 2.39200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.29700   | 4.35300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.28600   | 6.34300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.28500   | 8.34200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.04900   | 0.05700                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.40300   | 0.43700                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.10000   | 2.15300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 4.05100   | 4.10600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 6.03600   | 6.09300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 8.03500   | 8.09200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.04200   | 0.04900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.37200   | 0.40600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.05300   | 2.10500                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 4.00200   | 4.05700                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 5.98600   | 6.04300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 7.98500   | 8.04200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.79600   | 0.84000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.22700   | 0.25100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.87700   | 0.92200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.72400   | 2.77800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.69200   | 4.74800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.68600   | 6.74300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.68500   | 8.74200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.17000   | 0.19000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.75700   | 0.80000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.57800   | 2.63300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.54300   | 4.60000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.53600   | 6.59300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.53500   | 8.59200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.18800   | 0.20900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.62700   | 2.68100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.59300   | 4.64900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.58600   | 6.64300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.58500   | 8.64200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.13700   | 0.15500                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.68000   | 0.72200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.48200   | 2.53600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.44500   | 4.50100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.43600   | 6.49300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.43500   | 8.49200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.12200   | 0.13900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.64200   | 0.68300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.43400   | 2.48800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.39500   | 4.45100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.38600   | 6.44300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.38500   | 8.44200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.10900   | 0.12400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.60500   | 0.64600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.38600   | 2.44000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.34600   | 4.40200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.33600   | 6.39300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.33500   | 8.39200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.08500   | 0.09800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.53400   | 0.57300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.29000   | 2.34400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.24700   | 4.30300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.23600   | 6.29300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.23500   | 8.29200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.07400   | 0.08600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.50000   | 0.53800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.24200   | 2.29600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.19800   | 4.25400                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.18600   | 6.24300                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.18500   | 8.24200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.46700   | 0.50300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.05600   | 0.06600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.43400   | 0.47000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.14700   | 2.20000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.10000   | 4.15600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.08600   | 6.14300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.08500   | 8.14200                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.06500   | 0.07600                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.19500   | 2.24800                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.14900   | 4.20500                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.13600   | 6.19300                         | 0             |
| 11/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.13500   | 8.19200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.84340   | 7.78550                         | 2,683         |
| 11/03/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.04400   | 0.04200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.11900   | 0.11300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.45000   | 0.42600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 1.01100   | 0.96600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 1.90900   | 1.85300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 2.89700   | 2.84000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 3.89400   | 3.83600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.28500   | 0.27000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  | 14.00  | C            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  | 12.00  | C            | Foreign Exchange Future | 0.04300   | 0.04100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010  | 10.00  | C            | Foreign Exchange Future | 0.11500   | 0.10900                         | 300           |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 December 2010 | 7.00   | C            | Foreign Exchange Future | 0.97400   | 0.93000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 1.86100   | 1.80500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.84800   | 2.79000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.84400   | 3.78600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.04200   | 0.04000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.11200   | 0.10600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.41600   | 0.39400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.93800   | 0.89500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.81300   | 1.75700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.79800   | 2.74000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.79400   | 3.73700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.04100   | 0.03900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.10900   | 0.10300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.40000   | 0.37900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.90200   | 0.86000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.76500   | 1.71000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.74800   | 2.69100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.74400   | 3.68700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.43200   | 0.41000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.04000   | 0.03800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.10600   | 0.10000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.38500   | 0.36400                         | 4,400         |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.86800   | 0.82700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.71800   | 1.66200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.69800   | 2.64100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.69500   | 3.63700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.03900   | 0.03700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.10300   | 0.09700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.37000   | 0.35100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.83500   | 0.79500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.67000   | 1.61500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.64900   | 2.59100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.64500   | 3.58700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.03800   | 0.03600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.10000   | 0.09500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.35600   | 0.33800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.80200   | 0.76400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.62300   | 1.56900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.59900   | 2.54200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.59500   | 3.53700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.03400   | 0.03300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.08900   | 0.08500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.30700   | 0.29100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.68200   | 0.64800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.43800   | 1.38500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.40100   | 2.34300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.39500   | 3.33700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.03500   | 0.03300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.09200   | 0.08700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.31800   | 0.30200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.71100   | 0.67500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.48400   | 1.43100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.45000   | 2.39300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.44500   | 3.38700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.27500   | 0.26100                         | 117           |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.03300   | 0.03200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.08700   | 0.08200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.29600   | 0.28000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.65500   | 0.62100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.39300   | 1.34000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.35100   | 2.29400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.34500   | 3.28800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.34300   | 0.32500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.01900   | 0.01700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.04700   | 0.04400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.12600   | 0.12000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.48700   | 0.46100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.08700   | 1.04100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 2.00600   | 1.94900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 2.99700   | 2.93900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 3.99400   | 3.93600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.04500   | 0.04300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.12300   | 0.11600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.46800   | 0.44300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.04900   | 1.00300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.95700   | 1.90100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.94700   | 2.88900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.94400   | 3.88600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.03700   | 0.03500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.09700   | 0.09200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.77100   | 0.73300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.57700   | 1.52200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.55000   | 2.49200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.54500   | 3.48700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.14900   | 0.14200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.03600   | 0.03400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.09400   | 0.08900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.33000   | 0.31300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.74100   | 0.70400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.53000   | 1.47600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.50000   | 2.44200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.49500   | 3.43700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.06600   | 0.06300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.20200   | 0.19200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.79300   | 4.73600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.19600   | 0.18600                         | 330           |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.15300   | 0.14600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.18400   | 0.17400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.54100   | 1.58900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.81000   | 1.86100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.45300   | 1.50100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.40900   | 1.45700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.27300   | 3.32800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.23300   | 5.29000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.21200   | 7.26900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.03700   | 0.04100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.24800   | 0.26900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.83700   | 0.87800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.60100   | 2.65400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.54300   | 4.59900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.51800   | 6.57500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.50800   | 8.56600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.85600   | 1.90700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.03400   | 0.03700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.22800   | 0.24800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.55400   | 2.60700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.49400   | 4.55000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.46900   | 6.52600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.45800   | 8.51600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.10600   | 0.11800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.52500   | 0.55800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.18000   | 2.23100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.10200   | 4.15800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.07500   | 6.13100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.05900   | 8.11700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.09400   | 0.10600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.49400   | 0.52600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.13300   | 2.18500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 4.05400   | 4.10900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 6.02600   | 6.08200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 8.00900   | 8.06700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.80000   | 0.84000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.05000   | 0.05500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.31200   | 0.33600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.95300   | 0.99500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.74400   | 2.79700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.69000   | 4.74700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.66600   | 6.72300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.65800   | 8.71600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 1.03200   | 1.07600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.04100   | 0.04600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.26800   | 0.29000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.87500   | 0.91700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.64900   | 2.70200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.59200   | 4.64800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.56700   | 6.62400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.55800   | 8.61600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.04500   | 0.05000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.28900   | 0.31300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.91400   | 0.95600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.69600   | 2.75000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.64100   | 4.69800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.61700   | 6.67400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.60800   | 8.66600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.03000   | 0.03400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.20900   | 0.22900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.76300   | 0.80300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.50700   | 2.56000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.44500   | 4.50100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.41900   | 6.47600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.40800   | 8.46600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.02700   | 0.03000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.19200   | 0.21000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.72700   | 0.76600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.46000   | 2.51200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.39600   | 4.45200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.37000   | 6.42700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.35800   | 8.41600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.02500   | 0.02700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.17500   | 0.19200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.69200   | 0.72900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.41300   | 2.46500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.34700   | 4.40300                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.32100   | 6.37700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.30800   | 8.36600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.58900   | 0.62500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.02200   | 0.02500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.15900   | 0.17500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.65700   | 0.69400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.36600   | 2.41800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.29800   | 4.35400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.27100   | 6.32800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.25800   | 8.31600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.14500   | 0.16000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.62300   | 0.65900                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.31900   | 2.37100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.24900   | 4.30500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.22200   | 6.27900                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.20800   | 8.26600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.13100   | 0.14500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.27200   | 2.32400                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.20000   | 4.25600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.17300   | 6.23000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.15800   | 8.21600                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.99200   | 1.03500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.11800   | 0.13100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.55700   | 0.59100                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.22600   | 2.27800                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.15100   | 4.20700                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.12400   | 6.18000                         | 0             |
| 11/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.10900   | 8.16600                         | 0             |
| 11/03/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 7.97260   | 7.91370                         | 5             |
| 11/03/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.56100   | 0.53200                         | 0             |
| 11/03/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.53900   | 0.51000                         | 0             |
| 11/03/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.58500   | 0.55400                         | 0             |
| 11/03/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.56200   | 0.59000                         | 0             |
| 11/03/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.61600   | 0.64600                         | 0             |
| 11/03/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.58800   | 0.61800                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010     |        |              | Foreign Exchange Future | 11.19250  | 11.05320                        | 14,699        |
| 11/03/2010 | £ / R On 15 March 2010     | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010     | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010     | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.20500   | 0.10000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 1.19300   | 1.05300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.08500   | 0.03500                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 1.04300   | 0.90300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.12100   | 0.04900                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 1.09300   | 0.95300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 2.04300   | 1.90300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.01600   | 0.00800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.84300   | 0.70400                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 1.84300   | 1.70300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.05500   | 0.02400                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.99300   | 0.85300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 1.99300   | 1.85300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.03700   | 0.01700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.94300   | 0.80300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 1.94300   | 1.80300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.01100   | 0.00600                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.79300   | 0.65400                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 1.79300   | 1.65300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.16100   | 0.06800                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 1.14300   | 1.00300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00700   | 0.00400                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.74300   | 0.60400                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 1.74300   | 1.60300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.02500   | 0.01200                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.89300   | 0.75300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 1.89300   | 1.75300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 11/03/2010 | £ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.29800   | 0.17600                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 1.29300   | 1.15300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.54300   | 0.40700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 1.54300   | 1.40300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.44400   | 0.31000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 1.44300   | 1.30300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.64300   | 0.50500                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 1.64300   | 1.50300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.34600   | 0.21900                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 1.34300   | 1.20300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.25000   | 0.13600                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 2.44300   | 2.30300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 2.49300   | 2.35300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 2.79300   | 2.65300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 2.14300   | 2.00300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 2.84300   | 2.70300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 3.24300   | 3.10300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 2.19300   | 2.05300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 3.19300   | 3.05300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 3.34300   | 3.20300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 3.14300   | 3.00300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 2.54300   | 2.40300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 3.04300   | 2.90300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 2.99300   | 2.85300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 2.74300   | 2.60300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 1.24300   | 1.10300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.39500   | 0.26400                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 1.39300   | 1.25300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 11/03/2010 | £ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.49300   | 0.35800                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 1.49300   | 1.35300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.59300   | 0.45500                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 1.59300   | 1.45300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.69300   | 0.55400                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 1.69300   | 1.55300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 2.59300   | 2.45300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 2.69300   | 2.55300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 2.64300   | 2.50300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 2.39300   | 2.25300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 2.29300   | 2.15300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 2.34300   | 2.20300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 2.24300   | 2.10300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 2.09300   | 1.95300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.15  | P            | Foreign Exchange Future | 9.95800   | 10.09700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 3.90800   | 4.04700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 5.90800   | 6.04700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 7.90800   | 8.04700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.10  | P            | Foreign Exchange Future | 9.90800   | 10.04700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.95  | P            | Foreign Exchange Future | 7.75800   | 7.89700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.95  | P            | Foreign Exchange Future | 9.75800   | 9.89700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.85  | P            | Foreign Exchange Future | 7.65800   | 7.79700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.85  | P            | Foreign Exchange Future | 9.65800   | 9.79700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.90  | P            | Foreign Exchange Future | 7.70800   | 7.84700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.90  | P            | Foreign Exchange Future | 9.70800   | 9.84700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.80  | P            | Foreign Exchange Future | 7.60800   | 7.74700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.80  | P            | Foreign Exchange Future | 9.60800   | 9.74700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.55  | P            | Foreign Exchange Future | 7.35800   | 7.49700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.55  | P            | Foreign Exchange Future | 9.35800   | 9.49700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.50  | P            | Foreign Exchange Future | 7.30800   | 7.44700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.50  | P            | Foreign Exchange Future | 9.30800   | 9.44700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.60  | P            | Foreign Exchange Future | 7.40800   | 7.54700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.60  | P            | Foreign Exchange Future | 9.40800   | 9.54700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 2.30800   | 2.44700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 0.31200   | 0.45000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 1.30800   | 1.44700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 3.30800   | 3.44700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 4.30800   | 4.44700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 5.30800   | 5.44700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 6.30800   | 6.44700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 0.41000   | 0.54800                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 1.40800   | 1.54700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 2.40800   | 2.54700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 3.40800   | 3.54700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 4.40800   | 4.54700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 5.40800   | 5.54700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 6.40800   | 6.54700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.00100   | 0.00500                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 0.50900   | 0.64800                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 1.50800   | 1.64700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 2.50800   | 2.64700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 3.50800   | 3.64700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 4.50800   | 4.64700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.70  | P            | Foreign Exchange Future | 5.50800   | 5.64700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 6.50800   | 6.64700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.00300   | 0.01100                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 0.60800   | 0.74700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 1.60800   | 1.74700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 2.60800   | 2.74700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 3.60800   | 3.74700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 4.60800   | 4.74700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.80  | P            | Foreign Exchange Future | 5.60800   | 5.74700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 6.60800   | 6.74700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 3.25800   | 3.39700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 5.25800   | 5.39700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.45  | P            | Foreign Exchange Future | 7.25800   | 7.39700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.45  | P            | Foreign Exchange Future | 9.25800   | 9.39700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 3.00800   | 3.14700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 5.00800   | 5.14700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 18.20  | P            | Foreign Exchange Future | 7.00800   | 7.14700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.20  | P            | Foreign Exchange Future | 9.00800   | 9.14700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.65  | P            | Foreign Exchange Future | 7.45800   | 7.59700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.65  | P            | Foreign Exchange Future | 9.45800   | 9.59700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 3.15800   | 3.29700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 5.15800   | 5.29700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.35  | P            | Foreign Exchange Future | 7.15800   | 7.29700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.35  | P            | Foreign Exchange Future | 9.15800   | 9.29700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 3.85800   | 3.99700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.05  | P            | Foreign Exchange Future | 5.85800   | 5.99700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.05  | P            | Foreign Exchange Future | 7.85800   | 7.99700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.05  | P            | Foreign Exchange Future | 9.85800   | 9.99700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 3.95800   | 4.09700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 5.95800   | 6.09700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 7.95800   | 8.09700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 3.20800   | 3.34700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 5.20800   | 5.34700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.40  | P            | Foreign Exchange Future | 7.20800   | 7.34700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.40  | P            | Foreign Exchange Future | 9.20800   | 9.34700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.70  | P            | Foreign Exchange Future | 7.50800   | 7.64700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.70  | P            | Foreign Exchange Future | 9.50800   | 9.64700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.75  | P            | Foreign Exchange Future | 7.55800   | 7.69700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.75  | P            | Foreign Exchange Future | 9.55800   | 9.69700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.00800   | 0.03300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 0.75800   | 0.89700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 1.75800   | 1.89700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 2.75800   | 2.89700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 3.75800   | 3.89700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 4.75800   | 4.89700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.95  | P            | Foreign Exchange Future | 5.75800   | 5.89700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 6.75800   | 6.89700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.00400   | 0.01600                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 0.65800   | 0.79700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 1.65800   | 1.79700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 2.65800   | 2.79700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 3.65800   | 3.79700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 4.65800   | 4.79700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.85  | P            | Foreign Exchange Future | 5.65800   | 5.79700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 6.65800   | 6.79700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 0.36100   | 0.49900                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 1.35800   | 1.49700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 2.35800   | 2.49700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 3.35800   | 3.49700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 4.35800   | 4.49700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 5.35800   | 5.49700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 6.35800   | 6.49700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.00200   | 0.00700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 0.55900   | 0.69800                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 1.55800   | 1.69700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 2.55800   | 2.69700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 3.55800   | 3.69700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 4.55800   | 4.69700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 16.75  | P            | Foreign Exchange Future | 5.55800   | 5.69700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 6.55800   | 6.69700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 0.45900   | 0.59800                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 1.45800   | 1.59700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 2.45800   | 2.59700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 3.45800   | 3.59700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 4.45800   | 4.59700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 5.45800   | 5.59700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 6.45800   | 6.59700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.00600   | 0.02300                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 0.70800   | 0.84700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 1.70800   | 1.84700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 2.70800   | 2.84700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 3.70800   | 3.84700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 4.70800   | 4.84700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.90  | P            | Foreign Exchange Future | 5.70800   | 5.84700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 6.70800   | 6.84700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 2.85800   | 2.99700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 0.13300   | 0.25900                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 1.10800   | 1.24700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 2.10800   | 2.24700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 3.10800   | 3.24700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 4.10800   | 4.24700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 5.10800   | 5.24700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 6.10800   | 6.24700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 8.10800   | 8.24700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.30  | P            | Foreign Exchange Future | 10.10800  | 10.24700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 0.26500   | 0.40100                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 1.25800   | 1.39700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 2.25800   | 2.39700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 4.25800   | 4.39700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 6.25800   | 6.39700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 8.25800   | 8.39700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.45  | P            | Foreign Exchange Future | 10.25800  | 10.39700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 8.35800   | 8.49700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.55  | P            | Foreign Exchange Future | 10.35800  | 10.49700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 8.40800   | 8.54700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.60  | P            | Foreign Exchange Future | 10.40800  | 10.54700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 8.55800   | 8.69700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.75  | P            | Foreign Exchange Future | 10.55800  | 10.69700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 8.65800   | 8.79700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.85  | P            | Foreign Exchange Future | 10.65800  | 10.79700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 8.70800   | 8.84700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.90  | P            | Foreign Exchange Future | 10.70800  | 10.84700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 8.75800   | 8.89700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.95  | P            | Foreign Exchange Future | 10.75800  | 10.89700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.01900   | 0.06500                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 0.85800   | 0.99700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 1.85800   | 1.99700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 4.85800   | 4.99700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 6.85800   | 6.99700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 8.85800   | 8.99700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 22.05  | P            | Foreign Exchange Future | 10.85800  | 10.99700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 8.60800   | 8.74700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.80  | P            | Foreign Exchange Future | 10.60800  | 10.74700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 8.45800   | 8.59700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.65  | P            | Foreign Exchange Future | 10.45800  | 10.59700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 0.21900   | 0.35300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 1.20800   | 1.34700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 2.20800   | 2.34700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 4.20800   | 4.34700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 6.20800   | 6.34700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 8.20800   | 8.34700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.40  | P            | Foreign Exchange Future | 10.20800  | 10.34700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.09500   | 0.21400                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 1.05800   | 1.19700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 2.05800   | 2.19700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 4.05800   | 4.19700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 6.05800   | 6.19700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 8.05800   | 8.19700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.25  | P            | Foreign Exchange Future | 10.05800  | 10.19700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.06300   | 0.17100                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 1.00800   | 1.14700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 2.00800   | 2.14700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 4.00800   | 4.14700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 6.00800   | 6.14700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 8.00800   | 8.14700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.20  | P            | Foreign Exchange Future | 10.00800  | 10.14700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 0.17400   | 0.30500                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 1.15800   | 1.29700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 2.15800   | 2.29700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 4.15800   | 4.29700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 6.15800   | 6.29700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 8.15800   | 8.29700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 21.35  | P            | Foreign Exchange Future | 10.15800  | 10.29700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 8.30800   | 8.44700                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 15 March 2010 | 21.50  | P            | Foreign Exchange Future | 10.30800  | 10.44700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.02900   | 0.09600                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 0.90800   | 1.04700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 1.90800   | 2.04700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 2.90800   | 3.04700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 4.90800   | 5.04700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 6.90800   | 7.04700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 8.90800   | 9.04700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 22.10  | P            | Foreign Exchange Future | 10.90800  | 11.04700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.04300   | 0.13200                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 0.95800   | 1.09700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 1.95800   | 2.09700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 2.95800   | 3.09700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 4.95800   | 5.09700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.15  | P            | Foreign Exchange Future | 6.95800   | 7.09700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.15  | P            | Foreign Exchange Future | 8.95800   | 9.09700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 22.15  | P            | Foreign Exchange Future | 10.95800  | 11.09700                        | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.01300   | 0.04700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 0.80800   | 0.94700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 1.80800   | 1.94700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 2.80800   | 2.94700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 4.80800   | 4.94700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 6.80800   | 6.94700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 8.80800   | 8.94700                         | 0             |
| 11/03/2010 | £ / R On 15 March 2010 | 22.00  | P            | Foreign Exchange Future | 10.80800  | 10.94700                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010  |        |              | Foreign Exchange Future | 11.37440  | 11.23680                        | 22,435        |
| 11/03/2010 | £ / R On 14 June 2010  | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010  | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010  | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010  | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.03500   | 0.02900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.09100   | 0.08000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.84400   | 0.73400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 1.78500   | 1.64900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.10500   | 0.09200                         | 8,032         |
| 11/03/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.31300   | 0.26600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.97000   | 0.85300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.93300   | 1.79600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.12900   | 0.11100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.40300   | 0.33600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.15300   | 1.02400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.37700   | 0.31700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.10500   | 0.98000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.05400   | 0.04800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.13600   | 0.11700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.43000   | 0.35600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.20100   | 1.06900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.21000   | 0.17900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.68800   | 0.59000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.58800   | 1.45300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.03300   | 0.02700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.24900   | 0.21200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.80300   | 0.69600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.03700   | 0.03100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.09600   | 0.08300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.27900   | 0.23700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.88500   | 0.77300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.83400   | 1.69800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.15100   | 0.13000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.48700   | 0.40800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.06400   | 0.05700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.16800   | 0.14400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.55000   | 0.46300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.39300   | 1.26000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.03000   | 0.02500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.08300   | 0.07300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.23500   | 0.20000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.76400   | 0.66000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.68600   | 1.55100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.19800   | 0.16900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.65200   | 0.55600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.53900   | 1.40500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.05600   | 0.05000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.14300   | 0.12300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.24900   | 1.11600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.01900   | 0.01600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.06100   | 0.05400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.15900   | 0.13700                         | 28            |
| 11/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.51800   | 0.43500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.34500   | 1.21200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.06700   | 0.05900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.17700   | 0.15200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.58300   | 0.49300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.44200   | 1.30800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.06900   | 0.06100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.18700   | 0.16000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.49100   | 1.35600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.07900   | 0.07000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.22200   | 0.18900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.72600   | 0.62400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.63700   | 1.50200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.02800   | 0.02300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.04200   | 0.03500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.05200   | 0.04500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.35200   | 0.29900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 1.05800   | 0.93700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 2.03100   | 1.89500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.01200   | 0.01000                         | 8,032         |
| 11/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.33200   | 0.28200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 1.01400   | 0.89500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.04000   | 0.03300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.10000   | 0.08700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.29600   | 0.25100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.92700   | 0.81200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.88300   | 1.74700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.02300   | 0.01900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.11100   | 0.09600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.61700   | 0.52400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.98200   | 1.84600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.47500   | 3.33700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.02000   | 0.01700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.01700   | 0.01400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.08700   | 0.07600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.45800   | 0.38100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.73500   | 1.60000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.22500   | 3.08800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00600   | 0.00400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.42800   | 2.29100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.47800   | 2.34100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.18000   | 2.04300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.17500   | 3.03800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.32500   | 3.18800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.12500   | 2.98800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.52700   | 2.39000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.72700   | 2.58900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 3.02600   | 2.88800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.97600   | 2.83900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.05900   | 0.05200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.26300   | 0.22400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.29700   | 1.16400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.77600   | 2.63900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.01400   | 0.01100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.02700   | 0.02200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.05000   | 0.04300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.07600   | 0.06700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.12200   | 0.10600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.01800   | 0.01400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.02500   | 0.02000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.04800   | 0.04000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.07300   | 0.06400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.11600   | 0.10100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.02200   | 0.01800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 11,194        |
| 11/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.04500   | 0.03700                         | 11,194        |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.01300   | 0.01000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.57700   | 2.44000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00800   | 0.00600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.67700   | 2.54000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.62700   | 2.49000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.37800   | 2.24200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.27900   | 2.14200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.32900   | 2.19200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.22900   | 2.09300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.08100   | 1.94500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.13000   | 1.99400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.82600   | 2.68900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.18600   | 3.32100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.17600   | 9.31300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.87600   | 8.01300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.87600   | 10.01300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 7.97600   | 8.11300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 9.97600   | 10.11300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.92600   | 8.06300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.92600   | 10.06300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.78000   | 3.91600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.77600   | 7.91300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.77600   | 9.91300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.67600   | 7.81300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.67600   | 9.81300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.73000   | 3.86700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.72700   | 5.86400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.72600   | 9.86300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.62600   | 7.76300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.62600   | 9.76300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.37600   | 7.51300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.37600   | 9.51300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.33400   | 3.46900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.32700   | 5.46400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.32600   | 7.46300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.32600   | 9.46300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.43300   | 3.56900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.42700   | 5.56400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.42600   | 7.56300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.42600   | 9.56300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 2.98900   | 3.12300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.07100   | 2.20000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.12700   | 6.26400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.59800   | 2.73100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.09200   | 1.21400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.54900   | 1.67700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.02400   | 2.15300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.50100   | 2.63300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 3.97900   | 4.11600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 4.97700   | 5.11400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 5.97700   | 6.11400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 6.97600   | 7.11300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.74400   | 2.87700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.04800   | 1.16900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.50200   | 1.63000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 1.97600   | 2.10600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.45300   | 2.58500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 2.94000   | 3.07400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 3.92900   | 4.06600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 4.92700   | 5.06400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 5.92700   | 6.06400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.92600   | 7.06300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.02300   | 0.02700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.48900   | 0.58700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.78500   | 1.91500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.52600   | 9.66300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.02600   | 9.16300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.28400   | 3.42000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.27600   | 9.41300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.48200   | 3.61800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.47700   | 5.61400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.47600   | 7.61300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.47600   | 9.61300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.57700   | 5.71400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.57600   | 7.71300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.57600   | 9.71300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.12600   | 8.26300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.12600  | 10.26300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.53200   | 3.66800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.52600   | 7.66300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.82600   | 7.96300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.82600   | 9.96300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.58200   | 3.71700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.23500   | 3.37000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.72800   | 4.86500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.22700   | 6.36400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.72600   | 7.86300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.22600   | 9.36300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.23400   | 0.29400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.36300   | 1.48900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.79300   | 2.92700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.27800   | 4.41500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.77700   | 5.91400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.27600   | 7.41300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.77600   | 8.91300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.64600   | 2.78000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.14300   | 0.18700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.13700   | 1.25900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.54900   | 2.68200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.02900   | 4.16600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.52700   | 5.66400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.02600   | 7.16300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.52600   | 8.66300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.05300   | 0.07500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.42200   | 0.51400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.22600   | 1.35000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.16600   | 2.29600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.13600   | 3.27100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.12900   | 4.26500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.12700   | 5.26400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.04000   | 0.05800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.35800   | 0.44500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.03800   | 3.17300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.02700   | 5.16400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.02700   | 6.16400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.03400   | 0.05000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.32800   | 0.41200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.17700   | 6.31400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.92800   | 2.05800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.38300   | 3.51900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.37800   | 4.51500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.37700   | 5.51400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.37700   | 6.51400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.11800   | 2.24800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.63100   | 3.76700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.62800   | 4.76500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.62700   | 5.76400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.62700   | 6.76300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.40400   | 2.53600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.10200   | 0.13700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.59800   | 0.70200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.45500   | 1.58300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.88000   | 4.01600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.87800   | 5.01400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.87700   | 6.01400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.87600   | 7.01300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.71300   | 0.82300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.59500   | 1.72400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.01800   | 0.02100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.15900   | 0.20600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.75300   | 0.86500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.64300   | 1.77200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.07900   | 4.21600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.07700   | 5.21400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.07700   | 6.21400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.07600   | 7.21300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.19400   | 0.24800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.83500   | 0.95000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.73700   | 1.86700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.69500   | 2.82900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.17900   | 4.31500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.17700   | 5.31400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.17600   | 7.31300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.02500   | 0.02900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.91900   | 1.03600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.83200   | 1.96300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.27700   | 5.41400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.27700   | 6.41400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.12800   | 0.16900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.67400   | 0.78200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.09000   | 0.12300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.56100   | 0.66300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.40900   | 1.53600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.35600   | 2.48800                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.83000   | 3.96600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.82800   | 4.96400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.82700   | 5.96400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.82600   | 6.96300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.01900   | 0.02300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.17600   | 0.22600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.79400   | 0.90700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.69000   | 1.82000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.12600   | 7.26300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.21300   | 0.27100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.87700   | 0.99300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.22900   | 4.36500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.22700   | 5.36400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.22600   | 7.36300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.89000   | 3.02500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.06100   | 0.08600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.45500   | 0.55000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.27200   | 1.39600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.21300   | 2.34400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.68100   | 3.81700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.67800   | 4.81500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.67700   | 5.81400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.67700   | 6.81300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.17600   | 8.31300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.17600  | 10.31300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.07900   | 0.10900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.52500   | 0.62500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.30900   | 2.44000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.27600   | 8.41300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.27600  | 10.41300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.37600   | 8.51300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.37600  | 10.51300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.11400   | 0.15300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.63600   | 0.74200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.42800   | 4.56500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.42700   | 6.56400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.42600   | 8.56300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.42600  | 10.56300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.57800   | 4.71500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.57700   | 6.71300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.57600   | 8.71300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.57600  | 10.71300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.62600   | 8.76300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.62600  | 10.76300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.77800   | 4.91400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.77600   | 6.91300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.77600  | 10.91300                        | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.02700   | 0.03200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.25600   | 0.31900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.96200   | 1.08000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.88000   | 2.01100                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.84100   | 2.97600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.82600   | 8.96300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.82600  | 10.96300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.03100   | 0.04300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.30300   | 0.38000                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.92600   | 9.06300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.92600  | 11.06300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.02900   | 0.03700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.27900   | 0.34900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 1.00500   | 1.12400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.87600   | 9.01300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.87600  | 11.01300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.72600   | 6.86300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.72600   | 8.86300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.72600  | 10.86300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.52800   | 4.66500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.52700   | 6.66400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.52600  | 10.66300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.04600   | 0.06600                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.38900   | 0.47900                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.18100   | 1.30500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 8.07600   | 8.21300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 10.07600  | 10.21300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 8.02600   | 8.16300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 10.02600  | 10.16300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.07000   | 0.09700                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 1.31700   | 1.44300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.26100   | 2.39200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | £ / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 8.22600   | 8.36300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010      | 21.60  | P            | Foreign Exchange Future | 10.22600  | 10.36300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010      | 15.70  | P            | Foreign Exchange Future | 4.32800   | 4.46500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010      | 17.70  | P            | Foreign Exchange Future | 6.32700   | 6.46400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010      | 19.70  | P            | Foreign Exchange Future | 8.32600   | 8.46300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010      | 21.70  | P            | Foreign Exchange Future | 10.32600  | 10.46300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010      | 15.85  | P            | Foreign Exchange Future | 4.47800   | 4.61500                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010      | 17.85  | P            | Foreign Exchange Future | 6.47700   | 6.61400                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010      | 19.85  | P            | Foreign Exchange Future | 8.47600   | 8.61300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010      | 21.85  | P            | Foreign Exchange Future | 10.47600  | 10.61300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010      | 20.35  | P            | Foreign Exchange Future | 8.97600   | 9.11300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010      | 22.35  | P            | Foreign Exchange Future | 10.97600  | 11.11300                        | 0             |
| 11/03/2010 | £ / R On 14 June 2010      | 20.05  | P            | Foreign Exchange Future | 8.67600   | 8.81300                         | 0             |
| 11/03/2010 | £ / R On 14 June 2010      | 22.05  | P            | Foreign Exchange Future | 10.67600  | 10.81300                        | 0             |
| 11/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.56170  | 11.42240                        | 2,720         |
| 11/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.23100   | 0.22300                         | 0             |
| 11/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.22000   | 0.21300                         | 0             |
| 11/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.24200   | 0.20800                         | 0             |
| 11/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.36000   | 1.46600                         | 0             |
| 11/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.43800   | 1.57100                         | 0             |
| 11/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.39900   | 1.53100                         | 0             |
| 11/03/2010 | ¥ / R On 15 March 2010     |        |              | Foreign Exchange Future | 0.08250   | 0.08160                         | 1,364         |
| 11/03/2010 | ¥ / R On 15 March 2010     | 0.08   | C            | Foreign Exchange Future | 0.00263   | 0.00179                         | 0             |
| 11/03/2010 | ¥ / R On 15 March 2010     | 0.09   | C            | Foreign Exchange Future | 0.00002   | 0.00001                         | 0             |
| 11/03/2010 | ¥ / R On 15 March 2010     | 0.07   | C            | Foreign Exchange Future | 0.01250   | 0.01160                         | 0             |
| 11/03/2010 | ¥ / R On 15 March 2010     | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | ¥ / R On 15 March 2010     | 0.09   | P            | Foreign Exchange Future | 0.00752   | 0.00841                         | 0             |
| 11/03/2010 | ¥ / R On 15 March 2010     | 0.08   | P            | Foreign Exchange Future | 0.00013   | 0.00019                         | 0             |
| 11/03/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08390   | 0.08300                         | 0             |
| 11/03/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00564   | 0.00505                         | 0             |
| 11/03/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00202   | 0.00177                         | 0             |
| 11/03/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01402   | 0.01312                         | 0             |
| 11/03/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00012   | 0.00012                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | ¥ / R On 14 June 2010  | 0.09   | P            | Foreign Exchange Future | 0.00812   | 0.00877                         | 0             |
| 11/03/2010 | ¥ / R On 14 June 2010  | 0.08   | P            | Foreign Exchange Future | 0.00174   | 0.00205                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 |        |              | Foreign Exchange Future | 10.17480  | 10.08030                        | 17,915        |
| 11/03/2010 | € / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.52500   | 0.43000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 1.52500   | 1.43000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 2.52500   | 2.43000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,636        |
| 11/03/2010 | € / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.62500   | 0.53000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 1.62500   | 1.53000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 2.62500   | 2.53000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00400   | 0.00200                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.77500   | 0.68000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 1.77500   | 1.68000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 2.77500   | 2.68000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.72500   | 0.63000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 1.72500   | 1.63000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 2.72500   | 2.63000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.57500   | 0.48000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 1.57500   | 1.48000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 2.57500   | 2.48000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00700   | 0.00300                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.82500   | 0.73000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 1.82500   | 1.73000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 2.82500   | 2.73000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 10            |
| 11/03/2010 | € / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.67500   | 0.58000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 1.67500   | 1.58000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 2.67500   | 2.58000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.47500   | 0.38100                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 1.47500   | 1.38000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 2.47500   | 2.38000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.42500   | 0.33100                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 1.42500   | 1.33000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 2.42500   | 2.33000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.22700   | 0.14100                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 1.22500   | 1.13000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 2.22500   | 2.13000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,651        |
| 11/03/2010 | € / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.18000   | 0.10100                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 1.17500   | 1.08000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 2.17500   | 2.08000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.32500   | 0.23300                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 1.32500   | 1.23000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 2.32500   | 2.23000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.37500   | 0.28200                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 1.37500   | 1.28000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 2.37500   | 2.28000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.27600   | 0.18600                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 1.27500   | 1.18000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 2.27500   | 2.18000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 2.97500   | 2.88000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.06000   | 0.02600                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 1.02500   | 0.93000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 2.02500   | 1.93000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.13500   | 0.06600                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 1.12500   | 1.03000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 2.12500   | 2.03000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.09400   | 0.04200                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 1.07500   | 0.98000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 2.07500   | 1.98000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.03700   | 0.01600                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.97500   | 0.88000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 1.97500   | 1.88000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 2,700         |
| 11/03/2010 | € / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.02200   | 0.00900                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.92500   | 0.83000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 1.92500   | 1.83000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 3.02500   | 2.93000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.01300   | 0.00600                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.87500   | 0.78000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 1.87500   | 1.78000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 2.87500   | 2.78000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 2.92500   | 2.83000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 3.07500   | 2.98000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 9.02500   | 9.12000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 6.92500   | 7.02000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 8.92500   | 9.02000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 7.07500   | 7.17000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 9.07500   | 9.17000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.13800   | 0.22600                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 1.12500   | 1.22000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 3.12500   | 3.22000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 5.12500   | 5.22000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 7.12500   | 7.22000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 9.12500   | 9.22000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 6.97500   | 7.07000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 8.97500   | 9.07000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 1.92500   | 2.02000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.09700   | 0.17900                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 1.07500   | 1.17000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 2.07500   | 2.17000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 3.07500   | 3.17000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 4.07500   | 4.17000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 5.07500   | 5.17000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 6.07500   | 6.17000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.06200   | 0.13600                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 1.02500   | 1.12000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 2.02500   | 2.12000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 3.02500   | 3.12000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 4.02500   | 4.12000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 5.02500   | 5.12000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 6.02500   | 6.12000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.01900   | 0.06200                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.92500   | 1.02000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 2.92500   | 3.02000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 3.92500   | 4.02000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 4.92500   | 5.02000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 5.92500   | 6.02000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.01000   | 0.03600                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.87500   | 0.97000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 1.87500   | 1.97000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 2.87500   | 2.97000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 3.87500   | 3.97000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 4.87500   | 4.97000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 5.87500   | 5.97000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.03500   | 0.09600                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.97500   | 1.07000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 1.97500   | 2.07000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 2.97500   | 3.07000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 3.97500   | 4.07000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 4.97500   | 5.07000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 5.97500   | 6.07000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 7.02500   | 7.12000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00100   | 0.00600                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.72500   | 0.82000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 1.72500   | 1.82000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 2.72500   | 2.82000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 3.72500   | 3.82000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 4.72500   | 4.82000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 5.72500   | 5.82000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.62500   | 0.72000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 1.62500   | 1.72000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 2.62500   | 2.72000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 3.62500   | 3.72000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 4.62500   | 4.72000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 5.62500   | 5.72000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.67500   | 0.77000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 1.67500   | 1.77000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 2.67500   | 2.77000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 3.67500   | 3.77000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 4.67500   | 4.77000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 5.67500   | 5.77000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00500   | 0.02100                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.82500   | 0.92000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 1.82500   | 1.92000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 2.82500   | 2.92000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 3.82500   | 3.92000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 4.82500   | 4.92000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 5.82500   | 5.92000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00200   | 0.01100                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.77500   | 0.87000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 1.77500   | 1.87000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 2.77500   | 2.87000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 3.77500   | 3.87000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 4.77500   | 4.87000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 5.77500   | 5.87000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.57500   | 0.67000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 1.57500   | 1.67000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 2.57500   | 2.67000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 3.57500   | 3.67000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 4.57500   | 4.67000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 5.57500   | 5.67000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.52500   | 0.62000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 1.52500   | 1.62000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 2.52500   | 2.62000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 3.52500   | 3.62000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 4.52500   | 4.62000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 5.52500   | 5.62000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.32600   | 0.42100                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 1.32500   | 1.42000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 2.32500   | 2.42000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 3.32500   | 3.42000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 4.32500   | 4.42000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 5.32500   | 5.42000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.18200   | 0.27300                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 1.17500   | 1.27000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 2.17500   | 2.27000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 3.17500   | 3.27000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 4.17500   | 4.27000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 5.17500   | 5.27000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 7.17500   | 7.27000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 9.17500   | 9.27000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 7.32500   | 7.42000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 9.32500   | 9.42000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.42500   | 0.52000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 1.42500   | 1.52000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 3.42500   | 3.52000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 5.42500   | 5.52000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 7.42500   | 7.52000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 9.42500   | 9.52000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 7.52500   | 7.62000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.70  | P            | Foreign Exchange Future | 9.52500   | 9.62000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 7.67500   | 7.77000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 9.67500   | 9.77000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 7.77500   | 7.87000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 9.77500   | 9.87000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 7.92500   | 8.02000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 9.92500   | 10.02000                        | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 7.87500   | 7.97000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 9.87500   | 9.97000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 7.62500   | 7.72000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 9.62500   | 9.72000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.27700   | 0.37100                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 1.27500   | 1.37000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 3.27500   | 3.37000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 5.27500   | 5.37000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 7.27500   | 7.37000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 9.27500   | 9.37000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.22900   | 0.32200                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 1.22500   | 1.32000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 3.22500   | 3.32000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 5.22500   | 5.32000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 7.22500   | 7.32000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 9.22500   | 9.32000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.37600   | 0.47000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 1.37500   | 1.47000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 3.37500   | 3.47000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 5.37500   | 5.47000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 7.37500   | 7.47000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 9.37500   | 9.47000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 2.42500   | 2.52000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 7.57500   | 7.67000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 9.57500   | 9.67000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 7.82500   | 7.92000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 9.82500   | 9.92000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 7.72500   | 7.82000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 9.72500   | 9.82000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.47500   | 0.57000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 1.47500   | 1.57000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 3.47500   | 3.57000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 5.47500   | 5.57000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 7.47500   | 7.57000                         | 0             |
| 11/03/2010 | € / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 9.47500   | 9.57000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010  |        |              | Foreign Exchange Future | 10.34540  | 10.25290                        | 17,544        |
| 11/03/2010 | € / R On 14 June 2010  | 12.10  | C            | Foreign Exchange Future | 0.02500   | 0.02500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010  | 11.90  | C            | Foreign Exchange Future | 0.03200   | 0.03100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010  | 12.00  | C            | Foreign Exchange Future | 0.02800   | 0.02800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010  | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010  | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010  | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010  | 13.30  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.06800   | 0.06400                         | 25            |
| 11/03/2010 | € / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.29800   | 0.26500                         | 20            |
| 11/03/2010 | € / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 1.05800   | 0.97100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 2.04700   | 1.95500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 3.04600   | 2.95300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.04600   | 0.04400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.18800   | 0.17100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.78400   | 0.70800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 1.74900   | 1.65700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 2.74600   | 2.65300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.04000   | 0.03900                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.16100   | 0.14700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.69900   | 0.62800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 1.65000   | 1.55800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.64600   | 2.55400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.06300   | 0.06000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.27400   | 0.24600                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.01000   | 0.92500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 1.99800   | 1.90600                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.99600   | 2.90300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.05900   | 0.05600                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.25400   | 0.22900                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.96300   | 0.88000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.94800   | 1.85600                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.94600   | 2.85300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.04900   | 0.04700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.20200   | 0.18400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.82700   | 0.74900                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.79900   | 1.70700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.79600   | 2.70300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.05500   | 0.05300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.23500   | 0.21300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.91700   | 0.83500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.89800   | 1.80600                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.89600   | 2.80300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 2.19700   | 2.10500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.37900   | 0.33500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 1.20500   | 1.11500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.05200   | 0.05000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.21800   | 0.19800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.87200   | 0.79200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.84800   | 1.75700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.84600   | 2.75300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.03300   | 0.03300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.12900   | 0.11900                         | 29            |
| 11/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.58100   | 0.51800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.50100   | 1.41000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.49600   | 2.40400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.03600   | 0.03500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.13900   | 0.12800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.61900   | 0.55300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.55000   | 1.45900                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.54600   | 2.45400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.12000   | 0.11100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.54400   | 0.48400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.45100   | 1.36000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.44600   | 2.35400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.03000   | 0.02900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.11100   | 0.10300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.50800   | 0.45100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.40200   | 1.31100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.39600   | 2.30400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.03800   | 0.03700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.15000   | 0.13700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.65800   | 0.59000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.60000   | 1.50900                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.59600   | 2.50400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.10300   | 0.09600                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.47400   | 0.42000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.35300   | 1.26200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.34600   | 2.25400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.02400   | 0.02400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.08300   | 0.07800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.15500   | 7.24700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.15500   | 9.24700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.02200   | 0.03200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.34000   | 0.41000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.16000   | 1.25000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.10800   | 3.20000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.10500   | 5.19700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.10500   | 7.19700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.10500   | 9.19700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.03200   | 0.04600                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.40700   | 0.48100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.25400   | 1.34400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.20800   | 3.30000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.20500   | 5.29700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.20500   | 7.29700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.20500   | 9.29700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.01800   | 0.02700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.30900   | 0.37600                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.11400   | 1.20300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.05900   | 3.15000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.05500   | 5.14700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.05500   | 7.14700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.05500   | 9.14700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.01500   | 0.02200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.27900   | 0.34300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.06800   | 1.15700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.00900   | 3.10100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.00500   | 5.09700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.00500   | 7.09700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.00500   | 9.09700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.05400   | 0.07500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.51600   | 0.59400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.39500   | 1.48600                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.35700   | 3.44900                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.35500   | 5.44700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 7.35500   | 7.44700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 9.35500   | 9.44700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.03900   | 0.05500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.44300   | 0.51800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 1.30100   | 1.39100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 3.25800   | 3.35000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 5.25500   | 5.34700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 7.25500   | 7.34700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 9.25500   | 9.34700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.01300   | 0.01800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.25300   | 0.31200                         | 271           |
| 11/03/2010 | € / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 1.02300   | 1.11100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 2.95900   | 3.05100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 4.95500   | 5.04700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 6.95500   | 7.04700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 8.95500   | 9.04700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 1.68300   | 1.77500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 1.58700   | 1.67800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 1.78000   | 1.87200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.88800   | 0.97500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.82900   | 1.92100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 3.80600   | 3.89800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 5.80500   | 5.89700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 7.80500   | 7.89700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 9.80500   | 9.89700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.12900   | 0.16700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.75800   | 0.84300                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.65600   | 3.74800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.65500   | 5.74700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.65500   | 7.74700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.65500   | 9.74700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.06300   | 0.08700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.55500   | 0.63400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.44300   | 1.53400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.40700   | 3.49900                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.40500   | 5.49700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.40500   | 7.49700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.40500   | 9.49700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.11300   | 0.14800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.71600   | 0.80000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.63500   | 1.72600                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.60600   | 3.69800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.60500   | 5.69700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.60500   | 7.69700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.60500   | 9.69700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.09900   | 0.13100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.67500   | 0.75800                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.55700   | 3.64900                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.55500   | 5.64700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.55500   | 7.64700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.55500   | 9.64700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 14 June 2010      | 8.80   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 9.80   | P            | Foreign Exchange Future | 0.07400   | 0.10000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 10.80  | P            | Foreign Exchange Future | 0.59400   | 0.67500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 11.80  | P            | Foreign Exchange Future | 1.49100   | 1.58200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 13.80  | P            | Foreign Exchange Future | 3.45700   | 3.54900                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 15.80  | P            | Foreign Exchange Future | 5.45500   | 5.54700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 17.80  | P            | Foreign Exchange Future | 7.45500   | 7.54700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 19.80  | P            | Foreign Exchange Future | 9.45500   | 9.54700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 8.85   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 9.85   | P            | Foreign Exchange Future | 0.08600   | 0.11500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 10.85  | P            | Foreign Exchange Future | 0.63400   | 0.71600                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 11.85  | P            | Foreign Exchange Future | 1.53800   | 1.63000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 13.85  | P            | Foreign Exchange Future | 3.50700   | 3.59900                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 15.85  | P            | Foreign Exchange Future | 5.50500   | 5.59700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 17.85  | P            | Foreign Exchange Future | 7.50500   | 7.59700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 19.85  | P            | Foreign Exchange Future | 9.50500   | 9.59700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 7.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 8.50   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 9.50   | P            | Foreign Exchange Future | 0.02700   | 0.03900                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 10.50  | P            | Foreign Exchange Future | 0.37300   | 0.44500                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 11.50  | P            | Foreign Exchange Future | 1.20700   | 1.29700                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 13.50  | P            | Foreign Exchange Future | 3.15800   | 3.25000                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 9.15   | P            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 10.15  | P            | Foreign Exchange Future | 0.18400   | 0.23200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 8.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | € / R On 14 June 2010      | 15.50  | P            | Foreign Exchange Future | 5.15500   | 5.24700                         | 0             |
| 11/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.51830  | 10.42450                        | 1,608         |
| 11/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.16500   | 0.16300                         | 0             |
| 11/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.31200   | 1.40300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.68990  | 10.59430                        | 150           |
| 11/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 11/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.03900   | 0.03700                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.08900   | 0.08500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.22700   | 0.21600                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.20  | C            | Foreign Exchange Future | 0.40500   | 0.38100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.80600   | 0.75300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 1.55500   | 1.46900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 2.50600   | 2.41100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.24600   | 0.23300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 20.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.25  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.03800   | 0.03700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.08700   | 0.08400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.22100   | 0.21000                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.25  | C            | Foreign Exchange Future | 0.39200   | 0.36900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.77800   | 0.72600                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 1.51000   | 1.42500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 2.45700   | 2.36200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.02500   | 0.02300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.06500   | 0.06300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.15600   | 0.14800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.25900   | 0.24600                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.47600   | 0.44600                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.96000   | 0.89700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.78200   | 1.69200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.02700   | 0.02500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.06900   | 0.06600                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.16400   | 0.15600                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.27400   | 0.26000                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.50800   | 0.47700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 1.02700   | 0.96100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.87500   | 1.78400                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.04200   | 0.04000                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.09600   | 0.09200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.25200   | 0.23900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.46000   | 0.43200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.92700   | 0.86700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.73600   | 1.64700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.70300   | 2.60900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.75300   | 2.65800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.04300   | 0.04100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.09800   | 0.09400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.04400   | 0.04200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.10000   | 0.09600                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.26700   | 0.25300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.49200   | 0.46100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.99300   | 0.92900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.82800   | 1.73800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.80200   | 2.70700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.04000   | 0.03900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.09200   | 0.08900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.23900   | 0.22700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.43100   | 0.40500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.86500   | 0.80800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.64400   | 1.55700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.60500   | 2.51000                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.03600   | 0.03500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.08200   | 0.07900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.20500   | 0.19500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.35700   | 0.33700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.69800   | 0.65200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.38000   | 1.29800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.30900   | 2.21400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.03400   | 0.03300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.07800   | 0.07500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.19100   | 0.18200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.32600   | 0.30800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.62600   | 0.58400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.25300   | 1.17500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 2.16200   | 2.06700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.04400   | 0.04300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.10200   | 0.09800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.85200   | 2.75700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.21100   | 9.30700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.26200   | 3.35400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.20400   | 5.29900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.17000   | 7.26500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.16100   | 9.25700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.11300   | 0.13100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.48600   | 0.54000                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.18600   | 1.26400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.05100   | 2.13800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 3.93800   | 4.03100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 5.89400   | 5.98900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 7.86400   | 7.96000                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 9.86100   | 9.95700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.09000   | 0.10400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.40800   | 0.45800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.06700   | 1.14300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 1.91500   | 2.00100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.79200   | 3.88500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.74600   | 5.84100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.71500   | 7.81100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.71100   | 9.80700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.05400   | 0.06300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.27500   | 0.31400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.84100   | 0.91100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.64900   | 1.73300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.50200   | 3.59500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.45000   | 5.54500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.41700   | 7.51300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.03800   | 0.04400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.20300   | 0.23500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.70200   | 0.76700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.47700   | 1.55900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.31000   | 3.40200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.25400   | 5.34800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.21900   | 7.31500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.35800   | 3.45000                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.30300   | 5.39700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.26900   | 7.36400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.26100   | 9.35700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.41100   | 9.50700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.04600   | 0.05300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.23700   | 0.27300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.77000   | 0.83800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.56200   | 1.64500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.40600   | 3.49800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.35200   | 5.44600                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.31800   | 7.41400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.31100   | 9.40700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.03500   | 0.04000                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.18700   | 0.21700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.66800   | 0.73300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.43400   | 1.51600                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.32400   | 2.41200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.22900   | 4.32200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.18700   | 6.28100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.16300   | 8.25900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.16100  | 10.25700                        | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.04200   | 0.04800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.22000   | 0.25300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.73600   | 0.80200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.51900   | 1.60200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.41600   | 2.50400                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.32500   | 4.41900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.28500   | 6.37900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.26300   | 8.35900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.26100  | 10.35700                        | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.07000   | 0.08100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.33800   | 0.38200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 0.95200   | 1.02500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.78100   | 1.86600                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.64700   | 3.74000                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.59800   | 5.69300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.56600   | 7.66200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.56100   | 9.65700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.60600   | 1.68900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.06500   | 0.07500                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.31600   | 0.35900                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 0.91500   | 0.98700                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.73700   | 1.82200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.59900   | 3.69100                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.54900   | 5.64300                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.51700   | 7.61200                         | 0             |
| 11/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.51100   | 9.60700                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 |        |              | Foreign Exchange Future | 6.80030   | 6.78010                         | 11,330        |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.00000   | 0.98000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.00000   | 1.98000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.00000   | 2.98000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | C            | Foreign Exchange Future | 4.00000   | 3.98000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 0.90000   | 0.88000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 1.90000   | 1.88000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 2.90000   | 2.88000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | C            | Foreign Exchange Future | 3.90000   | 3.88000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 0.85000   | 0.83000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 1.85000   | 1.83000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 2.85000   | 2.83000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | C            | Foreign Exchange Future | 3.85000   | 3.83000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 0.95000   | 0.93000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 1.95000   | 1.93000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 2.95000   | 2.93000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | C            | Foreign Exchange Future | 3.95000   | 3.93000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.05000   | 1.03000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.05000   | 2.03000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.05000   | 3.03000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | C            | Foreign Exchange Future | 4.05000   | 4.03000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.35000   | 1.33000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.35000   | 2.33000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 2.55000   | 2.53000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | C            | Foreign Exchange Future | 3.55000   | 3.53000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 1.55000   | 1.53000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 1.65000   | 1.63000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 2.65000   | 2.63000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | C            | Foreign Exchange Future | 3.65000   | 3.63000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.02800   | 0.02600                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.10500   | 0.08800                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.20100   | 0.18100                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.30000   | 0.28000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.40000   | 0.38000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 0.50000   | 0.48000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.15200   | 0.13300                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 1.70000   | 1.68000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 2.70000   | 2.68000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | C            | Foreign Exchange Future | 3.70000   | 3.68000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 1.75000   | 1.73000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 2.75000   | 2.73000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | C            | Foreign Exchange Future | 3.75000   | 3.73000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 1.80000   | 1.78000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 2.80000   | 2.78000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | C            | Foreign Exchange Future | 3.80000   | 3.78000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.35000   | 3.33000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | C            | Foreign Exchange Future | 4.35000   | 4.33000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.15000   | 1.13000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.15000   | 2.13000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.15000   | 3.13000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | C            | Foreign Exchange Future | 4.15000   | 4.13000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.10000   | 1.08000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.10000   | 2.08000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.10000   | 3.08000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | C            | Foreign Exchange Future | 4.10000   | 4.08000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.20000   | 1.18000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.20000   | 2.18000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.20000   | 3.18000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | C            | Foreign Exchange Future | 4.20000   | 4.18000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.25000   | 1.23000                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.25000   | 2.23000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.25000   | 3.23000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | C            | Foreign Exchange Future | 4.25000   | 4.23000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.30000   | 1.28000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.30000   | 2.28000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.30000   | 3.28000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | C            | Foreign Exchange Future | 4.30000   | 4.28000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.40000   | 1.38000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.40000   | 2.38000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.40000   | 3.38000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | C            | Foreign Exchange Future | 4.40000   | 4.38000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 0.70000   | 0.68000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 0.80000   | 0.78000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 0.75000   | 0.73000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.06200   | 0.05000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.25100   | 0.23000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.35000   | 0.33000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 0.45000   | 0.43000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 0.55000   | 0.53000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 0.65000   | 0.63000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 0.60000   | 0.58000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.20100   | 0.22100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.30000   | 0.32000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.01200   | 0.02000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.06200   | 0.08200                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.15200   | 0.17200                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.60000   | 1.62000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.60000   | 3.62000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.60000   | 5.62000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.60000   | 7.62000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.70000   | 1.72000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.70000   | 3.72000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.70000   | 5.72000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.70000   | 7.72000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.75000   | 1.77000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.75000   | 3.77000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.75000   | 5.77000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.75000   | 7.77000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.80000   | 1.82000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.80000   | 3.82000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.80000   | 5.82000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.80000   | 7.82000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.90000   | 1.92000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.90000   | 3.92000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.90000   | 5.92000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 7.90000   | 7.92000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.85000   | 1.87000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.85000   | 3.87000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.85000   | 5.87000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.85000   | 7.87000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 6.35000   | 6.37000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 8.35000   | 8.37000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 2.20000   | 2.22000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 4.20000   | 4.22000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 6.20000   | 6.22000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 8.20000   | 8.22000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.25000   | 0.27000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 2.25000   | 2.27000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 4.25000   | 4.27000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 6.25000   | 6.27000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 8.25000   | 8.27000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 2.30000   | 2.32000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 4.30000   | 4.32000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 6.30000   | 6.32000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 8.30000   | 8.32000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.02800   | 0.04600                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.10400   | 0.12600                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 6.45000   | 6.47000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 8.45000   | 8.47000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.35000   | 0.37000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 2.35000   | 2.37000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 4.35000   | 4.37000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.45000   | 0.47000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 2.45000   | 2.47000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 4.45000   | 4.47000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.65000   | 1.67000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.65000   | 3.67000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.65000   | 5.67000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.65000   | 7.67000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.95000   | 1.97000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.95000   | 3.97000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 5.95000   | 5.97000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 7.95000   | 7.97000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 2.05000   | 2.07000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 4.05000   | 4.07000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 6.05000   | 6.07000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 8.05000   | 8.07000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 2.15000   | 2.17000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 4.15000   | 4.17000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 6.15000   | 6.17000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 8.15000   | 8.17000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 2.10000   | 2.12000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 4.10000   | 4.12000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 6.10000   | 6.12000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 8.10000   | 8.12000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 2.00000   | 2.02000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 4.00000   | 4.02000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 6.00000   | 6.02000                         | 0             |
| 11/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 8.00000   | 8.02000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.84790   | 6.82740                         | 4,234         |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.00900   | 0.00300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 6.60   | C            | Foreign Exchange Future | 0.33700   | 0.32200                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 5.60   | C            | Foreign Exchange Future | 1.25400   | 1.23000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 4.60   | C            | Foreign Exchange Future | 2.24800   | 2.22700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 3.60   | C            | Foreign Exchange Future | 3.24800   | 3.22700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 2.60   | C            | Foreign Exchange Future | 4.24800   | 4.22700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 12.55  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 8.55   | C            | Foreign Exchange Future | 0.00900   | 0.00400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010  | 6.55   | C            | Foreign Exchange Future | 0.37600   | 0.35800                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.30300   | 1.28000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.29800   | 2.27700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | C            | Foreign Exchange Future | 3.29800   | 3.27700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | C            | Foreign Exchange Future | 4.29800   | 4.27700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.01000   | 0.00400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.41600   | 0.39600                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.35200   | 1.32900                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.34800   | 2.32700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.34800   | 3.32700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.34800   | 4.32700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.26400   | 0.25400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00700   | 0.00200                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.16800   | 0.17300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.00900   | 0.98300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.99900   | 1.97800                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.99800   | 2.97700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.99800   | 3.97700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00800   | 0.00300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.23000   | 0.22300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.10600   | 1.08100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.09800   | 2.07800                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.09800   | 3.07700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.09800   | 4.07700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00700   | 0.00200                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.14900   | 0.15300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.96100   | 0.93400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.94900   | 1.92800                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.94800   | 2.92700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.94800   | 3.92700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00800   | 0.00200                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.19800   | 0.19400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.05800   | 1.03200                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.59800   | 3.57700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.60000   | 1.57800                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.59800   | 2.57700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.79800   | 2.77700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.79800   | 3.77700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00400   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.06700   | 0.06400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.63200   | 0.60600                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.04800   | 2.02800                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.04800   | 3.02700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 4.04800   | 4.02700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00900   | 0.00300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.29900   | 0.28700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.20400   | 1.18000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.19800   | 2.17700                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.19800   | 3.17700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.19800   | 4.17700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00500   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.08400   | 0.08200                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.72400   | 0.69700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.70000   | 1.67800                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.69800   | 2.67700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.69800   | 3.67700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00500   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.09400   | 0.09400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.77000   | 0.74400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.74900   | 1.72800                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.74800   | 2.72700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.74800   | 3.72700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00600   | 0.00200                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.11800   | 0.12000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.86500   | 0.83800                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.84900   | 1.82800                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.84800   | 2.82700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.84800   | 3.82700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00600   | 0.00200                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.13300   | 0.13600                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.91300   | 0.88600                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.89900   | 1.87800                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.89800   | 2.87700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.89800   | 3.87700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00500   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.07500   | 0.07300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.67800   | 0.65100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.65000   | 1.62800                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.64800   | 2.62700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.64800   | 3.62700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00600   | 0.00200                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.10500   | 0.10600                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.81700   | 0.79100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.79900   | 1.77800                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.01900   | 0.01400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.30700   | 0.32900                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.20800   | 2.22500                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.20300   | 4.22300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.20300   | 6.22300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.20200   | 8.22300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.03000   | 0.02400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.42700   | 0.44600                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.35700   | 2.37400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.35300   | 4.37300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.35300   | 6.37300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.35200   | 8.37300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.01500   | 0.00900                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.23500   | 0.25900                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.10800   | 2.12500                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.10300   | 4.12300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.10300   | 6.12300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.10200   | 8.12300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.01700   | 0.01100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.27000   | 0.29300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.15800   | 2.17500                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.15300   | 4.17300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.15300   | 6.17300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.15200   | 8.17300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.02200   | 0.01700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.34600   | 0.36700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.25700   | 2.27400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.25300   | 4.27300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.25300   | 6.27300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.25200   | 8.27300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.02600   | 0.02000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.38600   | 0.40500                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.30700   | 2.32400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.30300   | 4.32300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.30300   | 6.32300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.30200   | 8.32300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00600   | 0.00300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.10100   | 0.11000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.81100   | 1.82600                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.80300   | 3.82300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.80300   | 5.82300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.80200   | 7.82300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.03400   | 0.02900                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.46900   | 0.48700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.40600   | 2.42400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.40300   | 4.42300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.40300   | 6.42300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.40200   | 8.42300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.01000   | 0.00500                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.15000   | 0.16700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.96000   | 1.97500                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.95300   | 3.97300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.95300   | 5.97300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.95200   | 7.97300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.01300   | 0.00700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.20100   | 0.22600                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.05900   | 2.07500                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.05300   | 4.07300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.05300   | 6.07300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.05200   | 8.07300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00800   | 0.00400                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.13200   | 0.14600                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.91000   | 1.92600                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.90300   | 3.92300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.90300   | 5.92300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.90200   | 7.92300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.01100   | 0.00600                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.17000   | 0.19600                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.00900   | 2.02500                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.00300   | 4.02300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.00300   | 6.02300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.00200   | 8.02300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.11600   | 0.12700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00400   | 0.00200                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.06800   | 0.06900                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.66200   | 1.67700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.65300   | 3.67300                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 11/03/2010 | AU\$ / R On 14 June 2010      | 12.50  | P            | Foreign Exchange Future | 5.65300   | 5.67300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 14.50  | P            | Foreign Exchange Future | 7.65200   | 7.67300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 5.55   | P            | Foreign Exchange Future | 0.00500   | 0.00300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 6.55   | P            | Foreign Exchange Future | 0.07800   | 0.08100                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 8.55   | P            | Foreign Exchange Future | 1.71100   | 1.72700                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 10.55  | P            | Foreign Exchange Future | 3.70300   | 3.72300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 12.55  | P            | Foreign Exchange Future | 5.70300   | 5.72300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 14.55  | P            | Foreign Exchange Future | 7.70200   | 7.72300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00600   | 0.00300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.08900   | 0.09500                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 1.76100   | 1.77600                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 3.75300   | 3.77300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.75300   | 5.77300                         | 0             |
| 11/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.75200   | 7.77300                         | 0             |
| 11/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.88930   | 6.86970                         | 4,490         |
| 11/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.25500   | 0.27700                         | 0             |
| 11/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.27300   | 0.31400                         | 0             |
| 11/03/2010 | CAD/ R On 14 June 2010        |        |              | Foreign Exchange Future | 7.30460   | 7.28090                         | 1,370         |
| 11/03/2010 | CAD/ R On 14 June 2010        | 7.30   | C            | Foreign Exchange Future | 0.19900   | 0.19300                         | 0             |
| 11/03/2010 | CAD/ R On 14 June 2010        | 7.25   | C            | Foreign Exchange Future | 0.22600   | 0.21900                         | 0             |
| 11/03/2010 | CAD/ R On 14 June 2010        | 7.35   | C            | Foreign Exchange Future | 0.17700   | 0.17200                         | 0             |
| 11/03/2010 | CAD/ R On 14 June 2010        | 7.35   | P            | Foreign Exchange Future | 0.22200   | 0.24100                         | 0             |
| 11/03/2010 | CAD/ R On 14 June 2010        | 7.25   | P            | Foreign Exchange Future | 0.17100   | 0.18800                         | 0             |
| 11/03/2010 | CAD/ R On 14 June 2010        | 7.30   | P            | Foreign Exchange Future | 0.19400   | 0.21200                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010       |        |              | Foreign Exchange Future | 7.39640   | 7.46070                         | 120,142       |
| 12/03/2010 | \$ / R On 15 March 2010       | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.14900   | 0.21200                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 1.14600   | 1.21100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 2.14600   | 2.21100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 3.14600   | 3.21100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.39600   | 0.46100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 1.39600   | 1.46100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 2.39600   | 2.46100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 3.39600   | 3.46100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 3.34600   | 3.41100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.24700   | 0.31100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 1.24600   | 1.31100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 3.24600   | 3.31100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.74600   | 1.81100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.74600   | 2.81100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 1.09600   | 1.16100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.30   | C            | Foreign Exchange Future | 2.09600   | 2.16100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.30   | C            | Foreign Exchange Future | 3.09600   | 3.16100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 3.29600   | 3.36100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 0.19700   | 0.26100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 1.19600   | 1.26100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.20   | C            | Foreign Exchange Future | 2.19600   | 2.26100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.20   | C            | Foreign Exchange Future | 3.19600   | 3.26100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 0.06400   | 0.11900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 1.04600   | 1.11100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.35   | C            | Foreign Exchange Future | 2.04600   | 2.11100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.35   | C            | Foreign Exchange Future | 3.04600   | 3.11100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.79600   | 0.86100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.79600   | 1.86100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.79600   | 2.86100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 0.01500   | 0.04800                         | 100           |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.94600   | 1.01100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.94600   | 2.01100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.94600   | 3.01100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 0.03200   | 0.08000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.99600   | 2.06100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.99600   | 3.06100                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.89600   | 0.96100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.89600   | 1.96100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.89600   | 2.96100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.84600   | 0.91100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.84600   | 1.91100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.84600   | 2.91100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 747           |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.69600   | 0.76100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.69600   | 1.76100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.69600   | 2.76100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 4,010         |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.64600   | 0.71100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.64600   | 1.71100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.64600   | 2.71100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.34600   | 0.41100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 1.34600   | 1.41100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 2.34600   | 2.41100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 4,000         |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.54600   | 0.61100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 1.54600   | 1.61100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 2.54600   | 2.61100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.49600   | 0.56100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 1.49600   | 1.56100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.44600   | 0.51100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 1.44600   | 1.51100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 2.44600   | 2.51100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.29700   | 0.36100                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 1.29600   | 1.36100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 2.29600   | 2.36100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 0.10400   | 0.16400                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.99600   | 1.06100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 2.49600   | 2.56100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.99600   | 4.06100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.74600   | 0.81100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 2.24600   | 2.31100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.74600   | 3.81100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 0.00700   | 0.02800                         | 8,000         |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 0.00300   | 0.01500                         | 15,890        |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 0.00100   | 0.00800                         | 228           |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 0.00000   | 0.00400                         | 279           |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 40            |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 279           |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 15,890        |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 1             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 16,483        |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 27,500        |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.44  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.79600   | 3.86100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.84600   | 3.91100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.69600   | 3.76100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.59600   | 0.66100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.59600   | 1.66100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.59600   | 2.66100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.59600   | 3.66100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 3.54600   | 3.61100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 3.49600   | 3.56100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.94600   | 4.01100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.89600   | 3.96100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.64600   | 3.71100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 3.44600   | 3.51100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 8.55400   | 8.48900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 6.35400   | 6.28900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 8.35400   | 8.28900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 8.10400   | 8.03900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 8.05400   | 7.98900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 8.50400   | 8.43900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 6.45400   | 6.38900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 8.45400   | 8.38900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 12,000        |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.40400   | 0.33900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 8.40400   | 8.33900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 8.30400   | 8.23900                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 8.15400   | 8.08900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 8.20400   | 8.13900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 3.60400   | 3.53900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.44  | P            | Foreign Exchange Future | 4.04400   | 3.97900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 2.45400   | 2.38900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 4.90400   | 4.83900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 2.35400   | 2.28900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 2.55400   | 2.48900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 2.65400   | 2.58900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 2.75400   | 2.68900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 2.85400   | 2.78900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 2.95400   | 2.88900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.05400   | 2.98900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.15400   | 5.08900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 2.10400   | 2.03900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 3.70400   | 3.63900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 3.80400   | 3.73900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 3.90400   | 3.83900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 4.00400   | 3.93900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 4.10400   | 4.03900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 4.20400   | 4.13900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 6.30400   | 6.23900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 1.95400   | 1.88900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 3.45400   | 3.38900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 3.55400   | 3.48900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 3.65400   | 3.58900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 3.75400   | 3.68900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 3.85400   | 3.78900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 3.95400   | 3.88900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 4.05400   | 3.98900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 6.15400   | 6.08900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 1.85400   | 1.78900                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.35400   | 3.28900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 6.05400   | 5.98900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 1.80400   | 1.73900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.30400   | 3.23900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 3.40400   | 3.33900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 3.50400   | 3.43900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 6.00400   | 5.93900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 1.70400   | 1.63900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.20400   | 3.13900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 5.90400   | 5.83900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 4.15400   | 4.08900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 4.25400   | 4.18900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 4.35400   | 4.28900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 4.45400   | 4.38900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 6.55400   | 6.48900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 2.30400   | 2.23900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 4.30400   | 4.23900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 4.40400   | 4.33900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 6.50400   | 6.43900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 4.55400   | 4.48900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 4.65400   | 4.58900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 6.75400   | 6.68900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 2.40400   | 2.33900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 4.50400   | 4.43900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 6.60400   | 6.53900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 2.20400   | 2.13900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 6.40400   | 6.33900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 2.00400   | 1.93900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 1.90400   | 1.83900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 6.10400   | 6.03900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 1.40400   | 1.33900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.10400   | 3.03900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 5.80400   | 5.73900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 1.55400   | 1.48900                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.25400   | 3.18900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 5.95400   | 5.88900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 6.20400   | 6.13900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 1.45400   | 1.38900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.15400   | 3.08900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 5.85400   | 5.78900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 1.60400   | 1.53900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 6.25400   | 6.18900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.35400   | 1.28900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 5.75400   | 5.68900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.20400   | 1.13900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 2.90400   | 2.83900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.00400   | 2.93900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 5.60400   | 5.53900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.15400   | 1.08900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 5.55400   | 5.48900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.05400   | 0.98900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 5.45400   | 5.38900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.10400   | 1.03900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 2.80400   | 2.73900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 5.50400   | 5.43900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.70400   | 0.63900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 2.50400   | 2.43900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 2.60400   | 2.53900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 2.70400   | 2.63900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.10400   | 5.03900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.75400   | 0.68900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.60400   | 0.53900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.00400   | 4.93900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.55400   | 0.48900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 2.25400   | 2.18900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 4.95400   | 4.88900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.90400   | 0.83900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.30400   | 5.23900                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.65400   | 0.58900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.05400   | 4.98900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.50400   | 0.43900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.25400   | 0.19300                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 2.05400   | 1.98900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 2.15400   | 2.08900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.20500   | 0.14700                         | 220           |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.15700   | 0.10400                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 4.85400   | 4.78900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 1.75400   | 1.68900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.11100   | 0.06700                         | 200           |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.25400   | 5.18900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 8.25400   | 8.18900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 8.00400   | 7.93900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00800   | 0.00300                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 4.60400   | 4.53900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 4.70400   | 4.63900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 5.70400   | 5.63900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 500           |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 670           |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 1.50400   | 1.43900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 5,000         |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.45400   | 0.38900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 1.65400   | 1.58900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.35400   | 0.29000                         | 100           |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.30400   | 0.24100                         | 562           |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.30400   | 1.23900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 4.80400   | 4.73900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 5.65400   | 5.58900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.03600   | 0.01900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.00400   | 0.93900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.06900   | 0.03700                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.01800   | 0.00800                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.95400   | 0.88900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 5,110         |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.80400   | 0.73900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.20400   | 5.13900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 6.70400   | 6.63900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 8.70400   | 8.63900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 6.80400   | 6.73900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 8.80400   | 8.73900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 6.90400   | 6.83900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 8.90400   | 8.83900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.00400   | 6.93900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 9.00400   | 8.93900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 6.95400   | 6.88900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 8.95400   | 8.88900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.15400   | 7.08900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 9.15400   | 9.08900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.20400   | 7.13900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 9.20400   | 9.13900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.25400   | 1.18900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.25400   | 7.18900                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 9.25400   | 9.18900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.05400   | 6.98900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 9.05400   | 8.98900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 4.75400   | 4.68900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 8.75400   | 8.68900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 6.65400   | 6.58900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 8.65400   | 8.58900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 9,671         |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 8.60400   | 8.53900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00300   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.85400   | 0.78900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 6.85400   | 6.78900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 8.85400   | 8.78900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.10400   | 7.03900                         | 0             |
| 12/03/2010 | \$ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 9.10400   | 9.03900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 7.52150   | 7.58640                         | 177,309       |
| 12/03/2010 | \$ / R On 14 June 2010  | 8.40   | C            | Foreign Exchange Future | 0.05600   | 0.06500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010  | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010  | 4.15   | C            | Foreign Exchange Future | 3.37200   | 3.43600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010  | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010  | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010  | 4.20   | C            | Foreign Exchange Future | 3.32200   | 3.38600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010  | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.77300   | 1.83800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.77200   | 2.83600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 0.27900   | 0.31900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.45   | C            | Foreign Exchange Future | 1.07800   | 1.14200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 2.07200   | 2.13700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 3.07200   | 3.13600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.17700   | 1.24100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.17200   | 2.23700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.17200   | 3.23600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.39800   | 0.44400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.27600   | 1.34000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.27200   | 3.33600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.06500   | 0.07600                         | 140           |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.36600   | 0.41000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.22600   | 1.29000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.22200   | 2.28700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.22200   | 3.28600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.05200   | 0.06000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.03300   | 0.03900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.03600   | 0.04100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.84100   | 0.90000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.82300   | 1.88700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.82200   | 2.88600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.04800   | 0.05600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.25300   | 0.29200                         | 600           |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.02200   | 2.08700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.02200   | 3.08600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.04400   | 0.05200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.23200   | 0.26700                         | 30            |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.98100   | 1.04400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.97200   | 2.03700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.97200   | 3.03600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.04100   | 0.04800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.93400   | 0.99400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.92200   | 1.98700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.92200   | 2.98600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.03800   | 0.04500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.88700   | 0.94700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.87300   | 1.93700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.87200   | 2.93600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.03100   | 0.03600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.15100   | 0.17300                         | 21,795        |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.75100   | 0.80800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.72300   | 1.78800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.72200   | 2.78600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.13900   | 0.15900                         | 450           |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.70700   | 0.76300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.67300   | 1.73800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.67200   | 2.73600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.02700   | 0.03100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.12700   | 0.14600                         | 55            |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.66400   | 0.71900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.62300   | 1.68800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.62200   | 2.68600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.46700   | 0.51600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.37500   | 1.43900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.37200   | 2.43700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.09100   | 0.10500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.50400   | 0.55400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.42400   | 1.48900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.42200   | 2.48700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.11700   | 0.13500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.62200   | 0.67600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.57400   | 1.63800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.57200   | 2.63600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.02500   | 0.02900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.02400   | 0.02800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.58100   | 0.63400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.52400   | 1.58800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.01800   | 0.02100                         | 21,795        |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.43200   | 0.47900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.32500   | 1.38900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.32200   | 2.38700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.02200   | 0.02600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.33500   | 0.37800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.02900   | 1.09300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.52200   | 2.58600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.02200   | 4.08600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.92200   | 3.98600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.87200   | 3.93600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.42200   | 3.48600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.30600   | 0.34800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.57200   | 3.63600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.67200   | 3.73600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.62200   | 3.68600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.52200   | 3.58600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.54200   | 0.59300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.47400   | 1.53900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.47200   | 2.53600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.47200   | 3.53600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.07100   | 0.08200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.79500   | 0.85300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.27200   | 2.33700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.77200   | 3.83600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.21300   | 0.24300                         | 390           |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.02000   | 0.02300                         | 21,978        |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.19600   | 0.22300                         | 100           |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.17900   | 0.20500                         | 10,600        |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.16500   | 0.18800                         | 33            |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.08300   | 0.09700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.06000   | 0.07000                         | 1,900         |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.07700   | 0.08900                         | 135           |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.09900   | 0.11400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 26,596        |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.10700   | 0.12400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.82200   | 3.88600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.72200   | 3.78600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.42900   | 4.36400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.42900   | 6.36400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.42900   | 8.36400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.27900   | 4.21400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.27900   | 6.21400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.27900   | 8.21400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.22900   | 4.16400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.22900   | 6.16400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.17900   | 8.11400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.48400   | 2.42100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.58600   | 0.53800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.18800   | 2.12500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.28700   | 2.22400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.38500   | 2.32200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.58300   | 2.52000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.68300   | 2.61900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.78200   | 2.71800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.87900   | 4.81400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.89400   | 1.83100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.62900   | 4.56400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.62800   | 0.57800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.23700   | 2.17400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.33600   | 2.27300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.43500   | 2.37100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.53400   | 2.47000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.63300   | 2.56900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.73200   | 2.66800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.83200   | 2.76700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.92900   | 4.86400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.75600   | 0.70300                         | 6             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.88200   | 2.81700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.98100   | 2.91700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 5.07900   | 5.01400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.88900   | 0.83400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.93100   | 2.86700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.03100   | 2.96600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.13100   | 3.06600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.22900   | 5.16400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.71200   | 0.66100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.02900   | 4.96400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.39400   | 0.35200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.94300   | 1.88000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 2.04100   | 1.97800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 2.13900   | 2.07700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.35800   | 0.31900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.99200   | 1.92900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 2.09000   | 2.02800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.67900   | 4.61400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.32500   | 0.28700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.84400   | 1.78200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.64900   | 1.58700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.37900   | 4.31400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.72900   | 4.66400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.29200   | 0.25700                         | 130           |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.79500   | 1.73300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.02400   | 0.01700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.80000   | 0.74600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.73000   | 3.66500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.72900   | 6.66400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.22900   | 8.16400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.07100   | 0.05700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.52900   | 6.46400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.52900   | 8.46400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.47900   | 8.41400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.37900   | 6.31400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.37900   | 8.31400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.97900   | 9.91400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.32900   | 6.26400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.32900   | 8.26400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.18500   | 0.16200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.57900   | 6.51400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.57900   | 8.51400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 8.12900   | 8.06400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 8.07900   | 8.01400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.48000   | 3.41500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.97900   | 4.91400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.47900   | 6.41400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.97900   | 7.91400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.16400   | 0.14200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.55100   | 1.49000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.74600   | 1.68400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.32900   | 4.26400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.11100   | 0.09300                         | 10,000        |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.69700   | 1.63500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.68000   | 3.61500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.67900   | 5.61400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.06000   | 0.04800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.50300   | 1.44200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.47900   | 4.41400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.47900   | 5.41400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.35800   | 1.29800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.45400   | 1.39300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.82900   | 3.76500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.82900   | 4.76400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.82900   | 5.76400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.05100   | 0.04000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.54600   | 0.49900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.92900   | 3.86400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.92900   | 5.86400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.08300   | 0.06800                         | 200           |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.67000   | 0.61900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.60000   | 1.53800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.08100   | 3.01600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 4.07900   | 4.01400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 6.07900   | 6.01400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.09600   | 0.08000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 4.12900   | 4.06400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.12900   | 5.06400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 6.12900   | 6.06400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.18000   | 3.11600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.17900   | 4.11400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.17900   | 5.11400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.17900   | 6.11400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.97900   | 3.91400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.97900   | 5.91400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.04300   | 0.03300                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.50600   | 0.46000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.40600   | 1.34500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.87900   | 3.81500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.87900   | 5.81400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.03600   | 0.02700                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.46800   | 0.42300                         | 430           |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.03000   | 0.02200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.43000   | 0.38700                         | 200           |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.31000   | 1.25000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.78000   | 3.71500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.77900   | 4.71400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.77900   | 5.71400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01600   | 0.01100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.16700   | 1.10900                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.63000   | 3.56500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.62900   | 5.56400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.01300   | 0.00800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.12000   | 1.06200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.58000   | 3.51500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.57900   | 4.51400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.57900   | 5.51400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.26100   | 0.23100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.07300   | 1.01600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.53000   | 3.46500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.52900   | 4.46400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.52900   | 5.46400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.23200   | 0.20600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.02700   | 0.97000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.02000   | 0.01400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.21500   | 1.15500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.97900   | 6.91400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 4.02900   | 3.96400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.02900   | 6.96400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 7.07900   | 7.01400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.26200   | 1.20300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.98100   | 0.92400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.14500   | 0.12400                         | 10,000        |
| 12/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.84400   | 0.79000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.27900   | 5.21400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.77900   | 6.71400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.12700   | 0.10800                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.72900   | 8.66400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.82900   | 6.76400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.82900   | 8.76400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 14 June 2010      | 5.45   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 6.45   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 7.45   | P            | Foreign Exchange Future | 0.20800   | 0.18300                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 14.45  | P            | Foreign Exchange Future | 6.92900   | 6.86400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 16.45  | P            | Foreign Exchange Future | 8.92900   | 8.86400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 16.55  | P            | Foreign Exchange Future | 9.02900   | 8.96400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 16.50  | P            | Foreign Exchange Future | 8.97900   | 8.91400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 14.70  | P            | Foreign Exchange Future | 7.17900   | 7.11400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 16.70  | P            | Foreign Exchange Future | 9.17900   | 9.11400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 5.75   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 10.75  | P            | Foreign Exchange Future | 3.23000   | 3.16600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 14.75  | P            | Foreign Exchange Future | 7.22900   | 7.16400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 16.75  | P            | Foreign Exchange Future | 9.22900   | 9.16400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 10.80  | P            | Foreign Exchange Future | 3.28000   | 3.21600                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 14.80  | P            | Foreign Exchange Future | 7.27900   | 7.21400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 16.80  | P            | Foreign Exchange Future | 9.27900   | 9.21400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 9.07900   | 9.01400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.77900   | 8.71400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.67900   | 6.61400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.67900   | 8.61400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.62900   | 6.56400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.62900   | 8.56400                         | 0             |
| 12/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.93500   | 0.87900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.65000   | 7.71520                         | 9,247         |
| 12/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.05400   | 0.06000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.87500   | 0.93000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.80800   | 1.87300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.80100   | 2.86600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.80000   | 3.86500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.05600   | 0.06200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.32000   | 0.34900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.91500   | 0.97100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.85700   | 1.92200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.85100   | 2.91600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.85000   | 3.91500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.30400   | 0.33200                         | 509           |
| 12/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.05100   | 0.05700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.28800   | 0.31500                         | 100           |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.83600   | 0.88900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.75900   | 1.82300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.75100   | 2.81600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.75000   | 3.81500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.04900   | 0.05500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.27400   | 0.29900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.79700   | 0.85000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.71000   | 1.77400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.70100   | 2.76700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.70000   | 3.76500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.04500   | 0.05100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.24700   | 0.27000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.72300   | 0.77400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.61200   | 1.67600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.60200   | 2.66700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.60000   | 3.66500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.04400   | 0.04900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.23500   | 0.25700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.68800   | 0.73700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.56400   | 1.62800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.55200   | 2.61700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.55000   | 3.61500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.04200   | 0.04700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.22300   | 0.24500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.65400   | 0.70200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.51500   | 1.57900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.50200   | 2.56700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.50000   | 3.56500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.03700   | 0.04200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.55800   | 0.60300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.37100   | 1.43400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.35300   | 2.41800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.35000   | 3.41600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.03900   | 0.04300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.20200   | 0.22200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.58900   | 0.63500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.41900   | 1.48200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.40300   | 2.46800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.40000   | 3.46500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.03500   | 0.03900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.17400   | 0.19200                         | 585           |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.50000   | 0.54200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.27500   | 1.33800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.25300   | 2.31800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.25000   | 3.31600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.19200   | 0.21100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.06100   | 0.06800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.35600   | 0.38700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 0.99900   | 1.05700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 1.95600   | 2.02100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 2.95100   | 3.01600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 3.95000   | 4.01500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.05800   | 0.06500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.33700   | 0.36800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 0.95700   | 1.01400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 1.90600   | 1.97100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 2.90100   | 2.96600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 3.90000   | 3.96500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.04700   | 0.05300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.26000   | 0.28400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.76000   | 0.81100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.66100   | 1.72500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.65200   | 2.71700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.65000   | 3.71500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.04000   | 0.04500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.21200   | 0.23300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.62100   | 0.66800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.46700   | 1.53000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.45200   | 2.51700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.45000   | 3.51500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.03600   | 0.04000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.18300   | 0.20100                         | 3,000         |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.52900   | 0.57200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.32300   | 1.38600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.30300   | 2.36800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.30000   | 3.36600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.08100   | 0.08900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.09100   | 0.10000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.15200   | 0.16700                         | 500           |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.13200   | 0.14600                         | 3,000         |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.09400   | 0.10400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.14500   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.10200   | 0.11300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.45200   | 1.39800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 1.09500   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.54400   | 1.48900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.18200   | 1.13100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.59100   | 1.53500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 1.05200   | 1.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.73100   | 1.67400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.02300   | 0.02100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.22900   | 0.20700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.88300   | 0.83600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.73600   | 2.67500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.70600   | 4.64200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.70100   | 6.63600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.70000   | 8.63500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01700   | 0.01500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.17100   | 0.15300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.76200   | 0.71800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.59000   | 2.53000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.55800   | 4.49400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.55100   | 6.48600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.55000   | 8.48500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.11000   | 0.09600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.61000   | 0.56900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.39700   | 2.33800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.36000   | 4.29700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.35100   | 6.28600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.35000   | 8.28500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.05700   | 0.04900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.43700   | 0.40300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.15800   | 2.10000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 4.11400   | 4.05100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 6.10100   | 6.03600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 8.10000   | 8.03500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.04900   | 0.04200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.40600   | 0.37200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.11100   | 2.05300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 4.06500   | 4.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 6.05100   | 5.98600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 8.05000   | 7.98500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.84200   | 0.79600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02500   | 0.02300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.25000   | 0.22700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.92400   | 0.87700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.78500   | 2.72400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.75600   | 4.69200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.75100   | 6.68600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.75000   | 8.68500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.01900   | 0.01700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.18900   | 0.17000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.80200   | 0.75700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.63900   | 2.57800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.60700   | 4.54300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.60100   | 6.53600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.60000   | 8.53500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.02100   | 0.01900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.20800   | 0.18800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.68700   | 2.62700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.65700   | 4.59300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.65100   | 6.58600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.65000   | 8.58500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.15400   | 0.13700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.72300   | 0.68000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.54200   | 2.48200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.50800   | 4.44500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.50100   | 6.43600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.50000   | 8.43500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.13800   | 0.12200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.68500   | 0.64200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.49400   | 2.43400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.45900   | 4.39500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.45100   | 6.38600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.45000   | 8.38500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.12300   | 0.10900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.64700   | 0.60500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.44500   | 2.38600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.40900   | 4.34600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.40100   | 6.33600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.40000   | 8.33500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.09700   | 0.08500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.57400   | 0.53400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.34900   | 2.29000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.31100   | 4.24700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.30100   | 6.23600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.30000   | 8.23500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.08600   | 0.07400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.53800   | 0.50000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.30100   | 2.24200                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.26100   | 4.19800                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.25100   | 6.18600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.25000   | 8.18500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.50400   | 0.46700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.06500   | 0.05600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.47000   | 0.43400                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.20600   | 2.14700                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.16300   | 4.10000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.15100   | 6.08600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.15000   | 8.08500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.07500   | 0.06500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.25400   | 2.19500                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.21200   | 4.14900                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.20100   | 6.13600                         | 0             |
| 12/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.20000   | 8.13500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.77700   | 7.84340                         | 3,183         |
| 12/03/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.04000   | 0.04400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.10900   | 0.11900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.41900   | 0.45000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.95800   | 1.01100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 1.84500   | 1.90900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 2.83100   | 2.89700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 3.82800   | 3.89400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.26400   | 0.28500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 14.00  | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 12.00  | C            | Foreign Exchange Future | 0.03900   | 0.04300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 10.00  | C            | Foreign Exchange Future | 0.10600   | 0.11500                         | 300           |
| 12/03/2010 | \$ / R On 13 December 2010  | 7.00   | C            | Foreign Exchange Future | 0.92200   | 0.97400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 6.00   | C            | Foreign Exchange Future | 1.79700   | 1.86100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 5.00   | C            | Foreign Exchange Future | 2.78100   | 2.84800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 4.00   | C            | Foreign Exchange Future | 3.77800   | 3.84400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 14.05  | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.03800   | 0.04200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 10.05  | C            | Foreign Exchange Future | 0.10300   | 0.11200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 8.05   | C            | Foreign Exchange Future | 0.38700   | 0.41600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 7.05   | C            | Foreign Exchange Future | 0.88700   | 0.93800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 6.05   | C            | Foreign Exchange Future | 1.74900   | 1.81300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 5.05   | C            | Foreign Exchange Future | 2.73100   | 2.79800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 4.05   | C            | Foreign Exchange Future | 3.72800   | 3.79400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010  | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.03700   | 0.04100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.10000   | 0.10900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.37200   | 0.40000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.85200   | 0.90200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.70200   | 1.76500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.68200   | 2.74800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.67800   | 3.74400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.40200   | 0.43200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.03600   | 0.04000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.09700   | 0.10600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.35700   | 0.38500                         | 4,400         |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.47200   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.17000   | 0.18400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.13800   | 0.14900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.06100   | 0.06600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.18700   | 0.20200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.72700   | 4.79300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.18100   | 0.19600                         | 330           |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.14200   | 0.15300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.08700   | 0.09400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.30700   | 0.33000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.69500   | 0.74100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.46800   | 1.53000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.43400   | 2.50000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.42900   | 3.49500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.02400   | 0.02600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.43600   | 0.46800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 0.99500   | 1.04900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.89300   | 1.95700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.88100   | 2.94700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.87800   | 3.94400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.03400   | 0.03700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.08900   | 0.09700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.72500   | 0.77100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.51400   | 1.57700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.48300   | 2.55000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.47800   | 3.54500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.03300   | 0.03600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.81900   | 0.86800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.65400   | 1.71800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.63200   | 2.69800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.62800   | 3.69500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.03500   | 0.03900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.09400   | 0.10300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.34400   | 0.37000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.78700   | 0.83500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.60700   | 1.67000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.58300   | 2.64900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.57800   | 3.64500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.03500   | 0.03800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.09200   | 0.10000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.33100   | 0.35600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.75500   | 0.80200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.56000   | 1.62300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.53300   | 2.59900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.52800   | 3.59500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.03100   | 0.03400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.08200   | 0.08900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.28400   | 0.30700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.63900   | 0.68200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.37600   | 1.43800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.33500   | 2.40100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.32900   | 3.39500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.03200   | 0.03500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.08400   | 0.09200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.29500   | 0.31800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.66600   | 0.71100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.42200   | 1.48400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.38400   | 2.45000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.37900   | 3.44500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.25500   | 0.27500                         | 117           |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.03100   | 0.03300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.08000   | 0.08700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.27400   | 0.29600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.61200   | 0.65500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.33100   | 1.39300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.28500   | 2.35100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.27900   | 3.34500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.31800   | 0.34300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.04200   | 0.04700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.11600   | 0.12600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.45300   | 0.48700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.03300   | 1.08700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 1.94100   | 2.00600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 2.93000   | 2.99700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 3.92800   | 3.99400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.04100   | 0.04500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.11300   | 0.12300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.23600   | 2.18000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.16400   | 4.10200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.13800   | 6.07500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.12400   | 8.05900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.10600   | 0.09400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.52600   | 0.49400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.18900   | 2.13300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 4.11500   | 4.05400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 6.08900   | 6.02600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 8.07400   | 8.00900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.84100   | 0.80000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.05400   | 0.05000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.33500   | 0.31200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.99700   | 0.95300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.80300   | 2.74400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.75400   | 4.69000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.73100   | 6.66600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.72400   | 8.65800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 1.07800   | 1.03200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.04500   | 0.04100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.28900   | 0.26800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.91800   | 0.87500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.70700   | 2.64900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.65500   | 4.59200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.63200   | 6.56700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.62400   | 8.55800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.04900   | 0.04500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.31200   | 0.28900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.95700   | 0.91400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.75500   | 2.69600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.70400   | 4.64100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.68100   | 6.61700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.67400   | 8.60800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.03300   | 0.03000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.22800   | 0.20900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.80400   | 0.76300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.56500   | 2.50700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.50800   | 4.44500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.48300   | 6.41900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.47400   | 8.40800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.03000   | 0.02700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.21000   | 0.19200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.76700   | 0.72700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.51700   | 2.46000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.45800   | 4.39600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.43400   | 6.37000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.42400   | 8.35800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.02700   | 0.02500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.19200   | 0.17500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.60600   | 4.54300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.58200   | 6.51800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.57400   | 8.50800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.03700   | 0.03400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.24800   | 0.22800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.61200   | 2.55400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.55700   | 4.49400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.53300   | 6.46900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.52400   | 8.45800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.11800   | 0.10600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.55900   | 0.52500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.29700   | 5.23300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.27700   | 7.21200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.04100   | 0.03700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.26800   | 0.24800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.88000   | 0.83700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.66000   | 2.60100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.86500   | 1.81000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.50400   | 1.45300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.46000   | 1.40900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.33400   | 3.27300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.91100   | 1.85600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.59300   | 1.54100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.49500   | 0.00000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.73000   | 0.69200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.47000   | 2.41300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.40900   | 4.34700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.38500   | 6.32100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.37400   | 8.30800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.62500   | 0.58900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.02500   | 0.02200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.17500   | 0.15900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.69500   | 0.65700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.42300   | 2.36600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.36000   | 4.29800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.33500   | 6.27100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.32400   | 8.25800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.02200   | 0.02000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.16000   | 0.14500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.66000   | 0.62300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.37600   | 2.31900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.31100   | 4.24900                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.28600   | 6.22200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.27400   | 8.20800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.14500   | 0.13100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.32900   | 2.27200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.26200   | 4.20000                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.23700   | 6.17300                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.22400   | 8.15800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 1.03700   | 0.99200                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.13100   | 0.11800                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.59200   | 0.55700                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.28200   | 2.22600                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.21300   | 4.15100                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.18700   | 6.12400                         | 0             |
| 12/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.17400   | 8.10900                         | 0             |
| 12/03/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 7.90440   | 7.97260                         | 0             |
| 12/03/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.52500   | 0.56100                         | 0             |
| 12/03/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.50400   | 0.53900                         | 0             |
| 12/03/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.54800   | 0.58500                         | 0             |
| 12/03/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.59400   | 0.56200                         | 0             |
| 12/03/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.65000   | 0.61600                         | 0             |
| 12/03/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.62100   | 0.58800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     |        |              | Foreign Exchange Future | 11.19760  | 11.19250                        | 5,166         |
| 12/03/2010 | £ / R On 15 March 2010     | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 11.00  | C            | Foreign Exchange Future | 0.20200   | 0.20500                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 10.00  | C            | Foreign Exchange Future | 1.19800   | 1.19300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010     | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.07700   | 0.08500                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 1.04800   | 1.04300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.11400   | 0.12100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 1.09800   | 1.09300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 2.04800   | 2.04300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.01000   | 0.01600                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.84800   | 0.84300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 1.84800   | 1.84300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.04600   | 0.05500                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.99800   | 0.99300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 1.99800   | 1.99300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.02800   | 0.03700                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.94800   | 0.94300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 1.94800   | 1.94300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00600   | 0.01100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.79800   | 0.79300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 1.79800   | 1.79300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.15600   | 0.16100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 1.14800   | 1.14300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.74800   | 0.74300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 1.74800   | 1.74300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.01700   | 0.02500                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.89800   | 0.89300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 1.89800   | 1.89300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.29900   | 0.29800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 1.29800   | 1.29300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.54800   | 0.54300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 1.54800   | 1.54300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.44800   | 0.44400                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 1.44800   | 1.44300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.64800   | 0.64300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 1.64800   | 1.64300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.34800   | 0.34600                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 1.34800   | 1.34300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.25000   | 0.25000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 1.24800   | 1.24300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.39800   | 0.39500                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 1.39800   | 1.39300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,630        |
| 12/03/2010 | £ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.49800   | 0.49300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 1.49800   | 1.49300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.59800   | 0.59300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 1.59800   | 1.59300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.69800   | 0.69300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 1.69800   | 1.69300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 2.59800   | 2.59300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 2.69800   | 2.69300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 2.64800   | 2.64300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 2.39800   | 2.39300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 2.29800   | 2.29300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 2.44800   | 2.44300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 2.79800   | 2.79300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 2.54800   | 2.54300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 3.04800   | 3.04300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 2.99800   | 2.99300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 2.74800   | 2.74300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 2.49800   | 2.49300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 2.34800   | 2.34300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 2.24800   | 2.24300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 2.09800   | 2.09300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 2.14800   | 2.14300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 2.84800   | 2.84300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 3.24800   | 3.24300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 2.19800   | 2.19300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 3.19800   | 3.19300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 3.34800   | 3.34300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 3.14800   | 3.14300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.65  | P            | Foreign Exchange Future | 7.45200   | 7.45800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.65  | P            | Foreign Exchange Future | 9.45200   | 9.45800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 3.15200   | 3.15800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 5.15200   | 5.15800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.35  | P            | Foreign Exchange Future | 7.15200   | 7.15800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.35  | P            | Foreign Exchange Future | 9.15200   | 9.15800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 3.85200   | 3.85800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.05  | P            | Foreign Exchange Future | 5.85200   | 5.85800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.05  | P            | Foreign Exchange Future | 7.85200   | 7.85800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 21.05  | P            | Foreign Exchange Future | 9.85200   | 9.85800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 3.95200   | 3.95800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 5.95200   | 5.95800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 7.95200   | 7.95800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.15  | P            | Foreign Exchange Future | 9.95200   | 9.95800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 3.90200   | 3.90800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 5.90200   | 5.90800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 7.90200   | 7.90800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.10  | P            | Foreign Exchange Future | 9.90200   | 9.90800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.95  | P            | Foreign Exchange Future | 7.75200   | 7.75800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.95  | P            | Foreign Exchange Future | 9.75200   | 9.75800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.85  | P            | Foreign Exchange Future | 7.65200   | 7.65800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.85  | P            | Foreign Exchange Future | 9.65200   | 9.65800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.40  | P            | Foreign Exchange Future | 9.20200   | 9.20800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.70  | P            | Foreign Exchange Future | 7.50200   | 7.50800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.70  | P            | Foreign Exchange Future | 9.50200   | 9.50800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 3.25200   | 3.25800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 5.25200   | 5.25800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.45  | P            | Foreign Exchange Future | 7.25200   | 7.25800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.45  | P            | Foreign Exchange Future | 9.25200   | 9.25800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 3.00200   | 3.00800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 5.00200   | 5.00800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.20  | P            | Foreign Exchange Future | 7.00200   | 7.00800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.20  | P            | Foreign Exchange Future | 9.00200   | 9.00800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 3.20200   | 3.20800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 5.20200   | 5.20800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.40  | P            | Foreign Exchange Future | 7.20200   | 7.20800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.75  | P            | Foreign Exchange Future | 7.55200   | 7.55800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.75  | P            | Foreign Exchange Future | 9.55200   | 9.55800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.90  | P            | Foreign Exchange Future | 7.70200   | 7.70800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.90  | P            | Foreign Exchange Future | 9.70200   | 9.70800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.80  | P            | Foreign Exchange Future | 7.60200   | 7.60800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.80  | P            | Foreign Exchange Future | 9.60200   | 9.60800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.55  | P            | Foreign Exchange Future | 7.35200   | 7.35800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.55  | P            | Foreign Exchange Future | 9.35200   | 9.35800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.50  | P            | Foreign Exchange Future | 7.30200   | 7.30800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.50  | P            | Foreign Exchange Future | 9.30200   | 9.30800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.60  | P            | Foreign Exchange Future | 7.40200   | 7.40800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.60  | P            | Foreign Exchange Future | 9.40200   | 9.40800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 2.30200   | 2.30800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 0.30400   | 0.31200                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 1.30200   | 1.30800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 3.30200   | 3.30800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 4.30200   | 4.30800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 5.30200   | 5.30800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 6.30200   | 6.30800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 0.40300   | 0.41000                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 1.40200   | 1.40800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 2.40200   | 2.40800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 3.40200   | 3.40800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 4.40200   | 4.40800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 5.40200   | 5.40800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 6.40200   | 6.40800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 0.50200   | 0.50900                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 1.50200   | 1.50800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 2.50200   | 2.50800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 3.50200   | 3.50800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 4.50200   | 4.50800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.70  | P            | Foreign Exchange Future | 5.50200   | 5.50800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 6.50200   | 6.50800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 0.60200   | 0.60800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 1.60200   | 1.60800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 2.60200   | 2.60800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 3.60200   | 3.60800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 4.60200   | 4.60800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.80  | P            | Foreign Exchange Future | 5.60200   | 5.60800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 6.60200   | 6.60800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.00200   | 0.00800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 0.75200   | 0.75800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 1.75200   | 1.75800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 2.75200   | 2.75800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 3.75200   | 3.75800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 4.75200   | 4.75800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.95  | P            | Foreign Exchange Future | 5.75200   | 5.75800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 6.75200   | 6.75800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.00000   | 0.00400                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 0.65200   | 0.65800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 1.65200   | 1.65800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 2.65200   | 2.65800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 3.65200   | 3.65800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 4.65200   | 4.65800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.85  | P            | Foreign Exchange Future | 5.65200   | 5.65800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 6.65200   | 6.65800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 0.35300   | 0.36100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 1.35200   | 1.35800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 2.35200   | 2.35800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 3.35200   | 3.35800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 4.35200   | 4.35800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 5.35200   | 5.35800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 6.35200   | 6.35800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 0.55200   | 0.55900                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 1.55200   | 1.55800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 2.55200   | 2.55800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 3.55200   | 3.55800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 4.55200   | 4.55800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.75  | P            | Foreign Exchange Future | 5.55200   | 5.55800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 6.55200   | 6.55800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 0.45200   | 0.45900                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 1.45200   | 1.45800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 2.45200   | 2.45800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 3.45200   | 3.45800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 4.45200   | 4.45800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 5.45200   | 5.45800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 6.45200   | 6.45800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.00100   | 0.00600                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 0.70200   | 0.70800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 1.70200   | 1.70800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 2.70200   | 2.70800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 3.70200   | 3.70800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 4.70200   | 4.70800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.90  | P            | Foreign Exchange Future | 5.70200   | 5.70800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 6.70200   | 6.70800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 2.85200   | 2.85800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 0.11900   | 0.13300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 1.10200   | 1.10800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 2.10200   | 2.10800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 3.10200   | 3.10800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 4.10200   | 4.10800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 5.10200   | 5.10800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 6.10200   | 6.10800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 8.10200   | 8.10800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.30  | P            | Foreign Exchange Future | 10.10200  | 10.10800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 0.25500   | 0.26500                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 1.25200   | 1.25800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 2.25200   | 2.25800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 4.25200   | 4.25800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 6.25200   | 6.25800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 8.25200   | 8.25800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.45  | P            | Foreign Exchange Future | 10.25200  | 10.25800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 8.35200   | 8.35800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.55  | P            | Foreign Exchange Future | 10.35200  | 10.35800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 8.40200   | 8.40800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.60  | P            | Foreign Exchange Future | 10.40200  | 10.40800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 8.55200   | 8.55800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 21.75  | P            | Foreign Exchange Future | 10.55200  | 10.55800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 8.65200   | 8.65800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.85  | P            | Foreign Exchange Future | 10.65200  | 10.65800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 8.70200   | 8.70800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.90  | P            | Foreign Exchange Future | 10.70200  | 10.70800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 8.75200   | 8.75800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.95  | P            | Foreign Exchange Future | 10.75200  | 10.75800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.00800   | 0.01900                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 0.85200   | 0.85800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 1.85200   | 1.85800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 4.85200   | 4.85800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 6.85200   | 6.85800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 8.85200   | 8.85800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 22.05  | P            | Foreign Exchange Future | 10.85200  | 10.85800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 8.60200   | 8.60800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.80  | P            | Foreign Exchange Future | 10.60200  | 10.60800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 8.45200   | 8.45800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.65  | P            | Foreign Exchange Future | 10.45200  | 10.45800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 0.20800   | 0.21900                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 1.20200   | 1.20800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 2.20200   | 2.20800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 4.20200   | 4.20800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 6.20200   | 6.20800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 8.20200   | 8.20800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.40  | P            | Foreign Exchange Future | 10.20200  | 10.20800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.08000   | 0.09500                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 1.05200   | 1.05800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 2.05200   | 2.05800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 4.05200   | 4.05800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 6.05200   | 6.05800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 8.05200   | 8.05800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.25  | P            | Foreign Exchange Future | 10.05200  | 10.05800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.04800   | 0.06300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 1.00200   | 1.00800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 2.00200   | 2.00800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 4.00200   | 4.00800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 6.00200   | 6.00800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 8.00200   | 8.00800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.20  | P            | Foreign Exchange Future | 10.00200  | 10.00800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 0.16200   | 0.17400                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 1.15200   | 1.15800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 2.15200   | 2.15800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 4.15200   | 4.15800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 6.15200   | 6.15800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 8.15200   | 8.15800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.35  | P            | Foreign Exchange Future | 10.15200  | 10.15800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 8.30200   | 8.30800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 21.50  | P            | Foreign Exchange Future | 10.30200  | 10.30800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.01600   | 0.02900                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 0.90200   | 0.90800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 1.90200   | 1.90800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 2.90200   | 2.90800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 4.90200   | 4.90800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 6.90200   | 6.90800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 8.90200   | 8.90800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 22.10  | P            | Foreign Exchange Future | 10.90200  | 10.90800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.02900   | 0.04300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 0.95200   | 0.95800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 1.95200   | 1.95800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 2.95200   | 2.95800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 4.95200   | 4.95800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.15  | P            | Foreign Exchange Future | 6.95200   | 6.95800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.15  | P            | Foreign Exchange Future | 8.95200   | 8.95800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 22.15  | P            | Foreign Exchange Future | 10.95200  | 10.95800                        | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.00400   | 0.01300                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 0.80200   | 0.80800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 1.80200   | 1.80800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 2.80200   | 2.80800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 4.80200   | 4.80800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 6.80200   | 6.80800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 8.80200   | 8.80800                         | 0             |
| 12/03/2010 | £ / R On 15 March 2010 | 22.00  | P            | Foreign Exchange Future | 10.80200  | 10.80800                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010  |        |              | Foreign Exchange Future | 11.38030  | 11.37440                        | 30,912        |
| 12/03/2010 | £ / R On 14 June 2010  | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 15.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 17.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 15.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 13.60  | C            | Foreign Exchange Future | 0.03300   | 0.03500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.08800   | 0.09100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.84400   | 0.84400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 1.79000   | 1.78500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.10200   | 0.10500                         | 8,032         |
| 12/03/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.31300   | 0.31300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.97100   | 0.97000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.93800   | 1.93300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.12600   | 0.12900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.40500   | 0.40300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.15700   | 1.15300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.37900   | 0.37700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.11000   | 1.10500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.05100   | 0.05400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.13200   | 0.13600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.43200   | 0.43000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.20500   | 1.20100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.20700   | 0.21000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.68900   | 0.68800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.59300   | 1.58800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.03100   | 0.03300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.24700   | 0.24900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.80400   | 0.80300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.03600   | 0.03700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.09200   | 0.09600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.27800   | 0.27900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.88600   | 0.88500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.83900   | 1.83400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.14800   | 0.15100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.48900   | 0.48700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.06000   | 0.06400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.16500   | 0.16800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.55100   | 0.55000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.39800   | 1.39300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.02900   | 0.03000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.08000   | 0.08300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.23300   | 0.23500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.76500   | 0.76400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.69100   | 1.68600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.19600   | 0.19800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.65200   | 0.65200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.54400   | 1.53900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.05300   | 0.05600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.14000   | 0.14300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.25300   | 1.24900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.05800   | 0.06100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.15600   | 0.15900                         | 28            |
| 12/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.51900   | 0.51800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.35000   | 1.34500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.06300   | 0.06700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.17500   | 0.17700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.58300   | 0.58300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.44700   | 1.44200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.06600   | 0.06900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.18500   | 0.18700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.49600   | 1.49100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.07600   | 0.07900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.22000   | 0.22200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.72600   | 0.72600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.64200   | 1.63700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.02700   | 0.02800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.04100   | 0.04200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.04900   | 0.05200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.35500   | 0.35200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 1.06200   | 1.05800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 2.03700   | 2.03100                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 8,032         |
| 12/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.33200   | 0.33200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 1.01500   | 1.01400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.03800   | 0.04000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.09700   | 0.10000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.29500   | 0.29600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.92800   | 0.92700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.88800   | 1.88300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.28500   | 2.27900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.33400   | 2.32900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.10700   | 0.11100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.61700   | 0.61700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.98700   | 1.98200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.48100   | 3.47500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.08300   | 0.08700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.45900   | 0.45800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.74100   | 1.73500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.23100   | 3.22500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.05500   | 0.05900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.26200   | 0.26300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.30100   | 1.29700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.78200   | 2.77600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.02500   | 0.02700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.04700   | 0.05000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.07200   | 0.07600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.11900   | 0.12200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.04500   | 0.04800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.06900   | 0.07300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.11300   | 0.11600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.02100   | 0.02200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 11,194        |
| 12/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.04300   | 0.04500                         | 11,194        |
| 12/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.58300   | 2.57700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.68200   | 2.67700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.63300   | 2.62700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.38400   | 2.37800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.43400   | 2.42800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.23500   | 2.22900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.08600   | 2.08100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.13600   | 2.13000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.83200   | 2.82600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.18500   | 2.18000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.18100   | 3.17500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.33100   | 3.32500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.13100   | 3.12500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.53300   | 2.52700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.73200   | 2.72700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 3.03100   | 3.02600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.98200   | 2.97600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.48300   | 2.47800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.72000   | 9.72600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.62000   | 7.62600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.62000   | 9.62600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.37000   | 7.37600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.37000   | 9.37600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.32700   | 3.33400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.32100   | 5.32700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.32000   | 7.32600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.32000   | 9.32600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.42600   | 3.43300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.42100   | 5.42700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.42000   | 7.42600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.42000   | 9.42600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 2.98200   | 2.98900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.06300   | 2.07100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.12100   | 6.12700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.59100   | 2.59800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.08300   | 1.09200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.53900   | 1.54900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.01500   | 2.02400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.49400   | 2.50100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 3.97300   | 3.97900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 4.97100   | 4.97700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 5.97100   | 5.97700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 6.97000   | 6.97600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.73700   | 2.74400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.03900   | 1.04800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.49200   | 1.50200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 1.96700   | 1.97600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.44500   | 2.45300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 2.93300   | 2.94000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 3.92300   | 3.92900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 4.92100   | 4.92700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 5.92100   | 5.92700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.92000   | 6.92600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.02100   | 0.02300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.48200   | 0.48900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.77500   | 1.78500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.22900   | 3.23500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.72200   | 4.72800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.22100   | 6.22700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.72000   | 7.72600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.22000   | 9.22600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.22900   | 0.23400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.35300   | 1.36300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.78600   | 2.79300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.27200   | 4.27800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.77100   | 5.77700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.27000   | 7.27600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.77000   | 8.77600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.63900   | 2.64600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.13700   | 0.14300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.12700   | 1.13700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.54200   | 2.54900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.02300   | 4.02900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.77000   | 7.77600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.77000   | 9.77600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.67000   | 7.67600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.67000   | 9.67600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.72400   | 3.73000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.72100   | 5.72700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.77400   | 3.78000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.52100   | 5.52700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.02000   | 7.02600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.52000   | 8.52600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.04800   | 0.05300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.41500   | 0.42200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.21700   | 1.22600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.15800   | 2.16600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.13000   | 3.13600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.12300   | 4.12900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.12100   | 5.12700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.03500   | 0.04000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.35200   | 0.35800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.03100   | 3.03800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.02100   | 5.02700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.02100   | 6.02700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.03200   | 0.03400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.32500   | 0.32800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.17100   | 6.17700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.91900   | 1.92800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.37700   | 3.38300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.37200   | 4.37800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.37100   | 5.37700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.37100   | 6.37700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.11100   | 2.11800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.62500   | 3.63100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.62200   | 4.62800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.62100   | 5.62700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.62000   | 6.62700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.39700   | 2.40400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.09600   | 0.10200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.59000   | 0.59800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.44600   | 1.45500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.87300   | 3.88000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.87100   | 4.87800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.87100   | 5.87700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.87000   | 6.87600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.70500   | 0.71300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.58600   | 1.59500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.15300   | 0.15900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.74500   | 0.75300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.63300   | 1.64300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.07300   | 4.07900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.07100   | 5.07700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.07100   | 6.07700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.07000   | 7.07600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.18900   | 0.19400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.82600   | 0.83500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.72800   | 1.73700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.68800   | 2.69500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.17200   | 4.17900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.17100   | 5.17700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.17000   | 7.17600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.02300   | 0.02500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.91000   | 0.91900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.82300   | 1.83200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.27100   | 5.27700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.27100   | 6.27700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.12200   | 0.12800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.66600   | 0.67400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.08500   | 0.09000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.55300   | 0.56100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.40000   | 1.40900                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.34900   | 2.35600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.82400   | 3.83000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.82100   | 4.82800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.82100   | 5.82700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.82000   | 6.82600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.17100   | 0.17600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.78500   | 0.79400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.68000   | 1.69000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.12000   | 7.12600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.20900   | 0.21300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.86800   | 0.87700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.22200   | 4.22900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.22100   | 5.22700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.22000   | 7.22600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.88400   | 2.89000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.05600   | 0.06100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.44800   | 0.45500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.26200   | 1.27200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.20600   | 2.21300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.67500   | 3.68100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.67200   | 4.67800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.67100   | 5.67700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.67000   | 6.67700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.17000   | 8.17600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.17000  | 10.17600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.07400   | 0.07900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.51700   | 0.52500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.30100   | 2.30900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.27000   | 8.27600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.27000  | 10.27600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.37000   | 8.37600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.37000  | 10.37600                        | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.10900   | 0.11400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.62700   | 0.63600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.42200   | 4.42800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.42100   | 6.42700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.42000   | 8.42600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.42000  | 10.42600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.57200   | 4.57800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.57000   | 6.57700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.57000   | 8.57600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.57000  | 10.57600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.62000   | 8.62600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.62000  | 10.62600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.77200   | 4.77800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.77000   | 6.77600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.77000  | 10.77600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.02500   | 0.02700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.25200   | 0.25600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.95200   | 0.96200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.87100   | 1.88000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.83500   | 2.84100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.82000   | 8.82600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.82000  | 10.82600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.03000   | 0.03100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.29900   | 0.30300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.92000   | 8.92600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.92000  | 10.92600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.02700   | 0.02900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.27500   | 0.27900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 0.99600   | 1.00500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.87000   | 8.87600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.87000  | 10.87600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.72000   | 6.72600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.72000   | 8.72600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.72000  | 10.72600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.52200   | 4.52800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.52000   | 6.52700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.52000  | 10.52600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.04100   | 0.04600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.38300   | 0.38900                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.17200   | 1.18100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 8.07000   | 8.07600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 10.07000  | 10.07600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 8.02000   | 8.02600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 10.02000  | 10.02600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.06400   | 0.07000                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 1.30800   | 1.31700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.25300   | 2.26100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 8.22000   | 8.22600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.60  | P            | Foreign Exchange Future | 10.22000  | 10.22600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 4.32200   | 4.32800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 6.32100   | 6.32700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 8.32000   | 8.32600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.70  | P            | Foreign Exchange Future | 10.32000  | 10.32600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 4.47200   | 4.47800                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 6.47100   | 6.47700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 8.47000   | 8.47600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.85  | P            | Foreign Exchange Future | 10.47000  | 10.47600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.35  | P            | Foreign Exchange Future | 8.97000   | 8.97600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 22.35  | P            | Foreign Exchange Future | 10.97000  | 10.97600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.05  | P            | Foreign Exchange Future | 8.67000   | 8.67600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 22.05  | P            | Foreign Exchange Future | 10.67000  | 10.67600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.12000  | 10.12600                        | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.52600   | 3.53200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.52000   | 7.52600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.52000   | 9.52600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.02000   | 9.02600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.27800   | 3.28400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.27000   | 9.27600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.47600   | 3.48200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.47100   | 5.47700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.47000   | 7.47600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.47000   | 9.47600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.17900   | 3.18600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.17000   | 9.17600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.87000   | 7.87600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.87000   | 9.87600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 7.97000   | 7.97600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 9.97000   | 9.97600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.92000   | 7.92600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.92000   | 9.92600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.82000   | 7.82600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.82000   | 9.82600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.57500   | 3.58200                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.57100   | 5.57700                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.57000   | 7.57600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | £ / R On 14 June 2010      | 20.95  | P            | Foreign Exchange Future | 9.57000   | 9.57600                         | 0             |
| 12/03/2010 | £ / R On 14 June 2010      | 19.50  | P            | Foreign Exchange Future | 8.12000   | 8.12600                         | 0             |
| 12/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.56890  | 11.56170                        | 2,722         |
| 12/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.23100   | 0.23100                         | 0             |
| 12/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.22100   | 0.22000                         | 0             |
| 12/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.24300   | 0.24200                         | 0             |
| 12/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.35400   | 1.36000                         | 0             |
| 12/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.43200   | 1.43800                         | 0             |
| 12/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.39200   | 1.39900                         | 0             |
| 12/03/2010 | ¥ / R On 15 March 2010     |        |              | Foreign Exchange Future | 0.08140   | 0.08250                         | 1,364         |
| 12/03/2010 | ¥ / R On 15 March 2010     | 0.08   | C            | Foreign Exchange Future | 0.00154   | 0.00263                         | 0             |
| 12/03/2010 | ¥ / R On 15 March 2010     | 0.09   | C            | Foreign Exchange Future | 0.00000   | 0.00002                         | 0             |
| 12/03/2010 | ¥ / R On 15 March 2010     | 0.07   | C            | Foreign Exchange Future | 0.01140   | 0.01250                         | 0             |
| 12/03/2010 | ¥ / R On 15 March 2010     | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | ¥ / R On 15 March 2010     | 0.09   | P            | Foreign Exchange Future | 0.00860   | 0.00752                         | 0             |
| 12/03/2010 | ¥ / R On 15 March 2010     | 0.08   | P            | Foreign Exchange Future | 0.00014   | 0.00013                         | 0             |
| 12/03/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08290   | 0.08390                         | 0             |
| 12/03/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00510   | 0.00564                         | 0             |
| 12/03/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00171   | 0.00202                         | 0             |
| 12/03/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01302   | 0.01402                         | 0             |
| 12/03/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00012   | 0.00012                         | 0             |
| 12/03/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00881   | 0.00812                         | 0             |
| 12/03/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00220   | 0.00174                         | 0             |
| 12/03/2010 | € / R On 15 March 2010     |        |              | Foreign Exchange Future | 10.16820  | 10.17480                        | 7,925         |
| 12/03/2010 | € / R On 15 March 2010     | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010     | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010     | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010     | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010     | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010     | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010     | 9.65   | C            | Foreign Exchange Future | 0.51800   | 0.52500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010     | 8.65   | C            | Foreign Exchange Future | 1.51800   | 1.52500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 2.51800   | 2.52500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,636        |
| 12/03/2010 | € / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.61800   | 0.62500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 1.61800   | 1.62500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 2.61800   | 2.62500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.76800   | 0.77500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 1.76800   | 1.77500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 2.76800   | 2.77500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.71800   | 0.72500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 1.71800   | 1.72500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 2.71800   | 2.72500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.56800   | 0.57500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 1.56800   | 1.57500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 2.56800   | 2.57500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00300   | 0.00700                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.81800   | 0.82500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 1.81800   | 1.82500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 2.81800   | 2.82500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 10            |
| 12/03/2010 | € / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.66800   | 0.67500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 1.66800   | 1.67500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 2.66800   | 2.67500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.46800   | 0.47500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 1.46800   | 1.47500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 2.46800   | 2.47500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.41800   | 0.42500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 1.41800   | 1.42500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 2.41800   | 2.42500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.21900   | 0.22700                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 1.21800   | 1.22500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 2.21800   | 2.22500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 13,651        |
| 12/03/2010 | € / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.17000   | 0.18000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 1.16800   | 1.17500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 2.16800   | 2.17500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.31800   | 0.32500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 1.31800   | 1.32500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 2.31800   | 2.32500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.36800   | 0.37500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 1.36800   | 1.37500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 2.36800   | 2.37500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.26800   | 0.27600                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 1.26800   | 1.27500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 2.26800   | 2.27500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.04600   | 0.06000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 1.01800   | 1.02500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 2.01800   | 2.02500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.12300   | 0.13500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 1.11800   | 1.12500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 2.11800   | 2.12500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.08100   | 0.09400                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 1.06800   | 1.07500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 2.06800   | 2.07500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.02500   | 0.03700                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.96800   | 0.97500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 1.96800   | 1.97500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 2,700         |
| 12/03/2010 | € / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.01300   | 0.02200                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.91800   | 0.92500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 1.91800   | 1.92500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 3.01800   | 3.02500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 2.96800   | 2.97500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 3.06800   | 3.07500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00600   | 0.01300                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.86800   | 0.87500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 1.86800   | 1.87500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 2.86800   | 2.87500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 2.91800   | 2.92500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 7.08200   | 7.07500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 9.08200   | 9.07500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.13800   | 0.13800                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 1.13200   | 1.12500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 9.03200   | 9.02500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 6.93200   | 6.92500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 8.93200   | 8.92500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 7.03200   | 7.02500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 3.13200   | 3.12500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 5.13200   | 5.12500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 7.13200   | 7.12500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 9.13200   | 9.12500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 6.98200   | 6.97500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 8.98200   | 8.97500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 1.93200   | 1.92500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.09500   | 0.09700                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 1.08200   | 1.07500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 2.08200   | 2.07500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 3.08200   | 3.07500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 4.08200   | 4.07500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 5.08200   | 5.07500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 6.08200   | 6.07500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.05700   | 0.06200                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 1.03200   | 1.02500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 2.03200   | 2.02500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 3.03200   | 3.02500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 4.03200   | 4.02500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 5.03200   | 5.02500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 6.03200   | 6.02500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.01300   | 0.01900                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.93200   | 0.92500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 2.93200   | 2.92500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 3.93200   | 3.92500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 4.93200   | 4.92500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 5.93200   | 5.92500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.00500   | 0.01000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.88200   | 0.87500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 1.88200   | 1.87500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 2.88200   | 2.87500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 3.88200   | 3.87500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 4.88200   | 4.87500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 5.88200   | 5.87500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.02800   | 0.03500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.98200   | 0.97500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 1.98200   | 1.97500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 2.98200   | 2.97500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 3.98200   | 3.97500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 4.98200   | 4.97500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 5.98200   | 5.97500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.73200   | 0.72500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 1.73200   | 1.72500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 2.73200   | 2.72500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 3.73200   | 3.72500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 4.73200   | 4.72500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 5.73200   | 5.72500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.63200   | 0.62500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 1.63200   | 1.62500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 2.63200   | 2.62500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 3.63200   | 3.62500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 4.63200   | 4.62500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 5.63200   | 5.62500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.68200   | 0.67500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 1.68200   | 1.67500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 2.68200   | 2.67500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 3.68200   | 3.67500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 4.68200   | 4.67500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 5.68200   | 5.67500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.83200   | 0.82500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 1.83200   | 1.82500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 2.83200   | 2.82500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 3.83200   | 3.82500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 4.83200   | 4.82500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 5.83200   | 5.82500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.78200   | 0.77500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 1.78200   | 1.77500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 2.78200   | 2.77500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 3.78200   | 3.77500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 4.78200   | 4.77500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 5.78200   | 5.77500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.58200   | 0.57500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 1.58200   | 1.57500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 2.58200   | 2.57500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 3.58200   | 3.57500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 4.58200   | 4.57500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 5.58200   | 5.57500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.53200   | 0.52500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 1.53200   | 1.52500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 2.53200   | 2.52500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 3.53200   | 3.52500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 4.53200   | 4.52500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 5.53200   | 5.52500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.33200   | 0.32600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 1.33200   | 1.32500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 2.33200   | 2.32500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 3.33200   | 3.32500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 4.33200   | 4.32500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 5.33200   | 5.32500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.18500   | 0.18200                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 1.18200   | 1.17500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 2.18200   | 2.17500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 3.18200   | 3.17500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 4.18200   | 4.17500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 5.18200   | 5.17500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 7.18200   | 7.17500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 9.18200   | 9.17500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 7.33200   | 7.32500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 9.33200   | 9.32500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.43200   | 0.42500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 1.43200   | 1.42500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 3.43200   | 3.42500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 5.43200   | 5.42500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 7.43200   | 7.42500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 9.43200   | 9.42500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 7.53200   | 7.52500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.70  | P            | Foreign Exchange Future | 9.53200   | 9.52500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 7.68200   | 7.67500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 9.68200   | 9.67500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 7.78200   | 7.77500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 9.78200   | 9.77500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 7.93200   | 7.92500                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 9.93200   | 9.92500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 7.88200   | 7.87500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 9.88200   | 9.87500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 7.63200   | 7.62500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 9.63200   | 9.62500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.28300   | 0.27700                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 1.28200   | 1.27500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 3.28200   | 3.27500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 5.28200   | 5.27500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 7.28200   | 7.27500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 9.28200   | 9.27500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.23300   | 0.22900                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 1.23200   | 1.22500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 3.23200   | 3.22500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 5.23200   | 5.22500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 7.23200   | 7.22500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 9.23200   | 9.22500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.38200   | 0.37600                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 1.38200   | 1.37500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 3.38200   | 3.37500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 5.38200   | 5.37500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 7.38200   | 7.37500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 9.38200   | 9.37500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 2.43200   | 2.42500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 7.58200   | 7.57500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 9.58200   | 9.57500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 7.83200   | 7.82500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 9.83200   | 9.82500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 7.73200   | 7.72500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 9.73200   | 9.72500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.48200   | 0.47500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 1.48200   | 1.47500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 3.48200   | 3.47500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 5.48200   | 5.47500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 7.48200   | 7.47500                         | 0             |
| 12/03/2010 | € / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 9.48200   | 9.47500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  |        |              | Foreign Exchange Future | 10.33970  | 10.34540                        | 26,107        |
| 12/03/2010 | € / R On 14 June 2010  | 12.10  | C            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 11.90  | C            | Foreign Exchange Future | 0.03000   | 0.03200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 12.00  | C            | Foreign Exchange Future | 0.02600   | 0.02800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 13.30  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 11.30  | C            | Foreign Exchange Future | 0.06400   | 0.06800                         | 25            |
| 12/03/2010 | € / R On 14 June 2010  | 10.30  | C            | Foreign Exchange Future | 0.28600   | 0.29800                         | 20            |
| 12/03/2010 | € / R On 14 June 2010  | 9.30   | C            | Foreign Exchange Future | 1.05200   | 1.05800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 8.30   | C            | Foreign Exchange Future | 2.04200   | 2.04700                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 7.30   | C            | Foreign Exchange Future | 3.04000   | 3.04600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 13.60  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 11.60  | C            | Foreign Exchange Future | 0.04300   | 0.04600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.18000   | 0.18800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010  | 9.60   | C            | Foreign Exchange Future | 0.77900   | 0.78400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 1.74300   | 1.74900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 2.74000   | 2.74600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.03800   | 0.04000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.15500   | 0.16100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.69400   | 0.69900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 1.64400   | 1.65000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.64000   | 2.64600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 2.19100   | 2.19700                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.36900   | 0.37900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 1.19900   | 1.20500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.07900   | 0.08300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.11400   | 0.12000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.53600   | 0.54400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.44500   | 1.45100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.44000   | 2.44600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.02800   | 0.03000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.10600   | 0.11100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.50000   | 0.50800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.39600   | 1.40200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.39000   | 2.39600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.03500   | 0.03800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.14300   | 0.15000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.65300   | 0.65800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.59400   | 1.60000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.59000   | 2.59600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.09800   | 0.10300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.46500   | 0.47400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.34600   | 1.35300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.34100   | 2.34600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.06000   | 0.06300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.26500   | 0.27400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.00500   | 1.01000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 1.99200   | 1.99800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.99000   | 2.99600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.05600   | 0.05900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.24600   | 0.25400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.95800   | 0.96300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.94200   | 1.94800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.94000   | 2.94600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.04600   | 0.04900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.19500   | 0.20200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.82200   | 0.82700                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.79300   | 1.79900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.79000   | 2.79600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.05200   | 0.05500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.22700   | 0.23500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.91200   | 0.91700                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.89200   | 1.89800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.89000   | 2.89600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.04900   | 0.05200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.21000   | 0.21800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.86700   | 0.87200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.84200   | 1.84800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.84000   | 2.84600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.03100   | 0.03300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.12300   | 0.12900                         | 29            |
| 12/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.57400   | 0.58100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.49500   | 1.50100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.49000   | 2.49600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.03300   | 0.03600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.13300   | 0.13900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.61300   | 0.61900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.54400   | 1.55000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.54000   | 2.54600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.56100   | 3.55700                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.56000   | 5.55500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.56000   | 7.55500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.56000   | 9.55500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.07300   | 0.07400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.59300   | 0.59400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.49300   | 1.49100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.46200   | 3.45700                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.46000   | 5.45500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.46000   | 7.45500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.46000   | 9.45500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.08400   | 0.08600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.63300   | 0.63400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.54100   | 1.53800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.51200   | 3.50700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.51000   | 5.50500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.51000   | 7.50500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.51000   | 9.50500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.02700   | 0.02700                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.37000   | 0.37300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 1.20900   | 1.20700                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 3.16300   | 3.15800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 5.16000   | 5.15500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.16000   | 7.15500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.16000   | 9.15500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.33700   | 0.34000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.16200   | 1.16000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.11300   | 3.10800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.11000   | 5.10500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.11000   | 7.10500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.11000   | 9.10500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.03200   | 0.03200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.40500   | 0.40700                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.25600   | 1.25400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.21200   | 3.20800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.21000   | 5.20500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.21000   | 7.20500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.21000   | 9.20500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.30600   | 0.30900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.11600   | 1.11400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.06300   | 3.05900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.06000   | 5.05500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.06000   | 7.05500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.06000   | 9.05500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.27500   | 0.27900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.07000   | 1.06800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.01300   | 3.00900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 7.81000   | 7.80500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 9.81000   | 9.80500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.12500   | 0.12900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.75800   | 0.75800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.66100   | 3.65600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.66000   | 5.65500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.66000   | 7.65500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.66000   | 9.65500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.06300   | 0.06300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.55300   | 0.55500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.44500   | 1.44300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.41200   | 3.40700                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.41000   | 5.40500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.41000   | 7.40500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.41000   | 9.40500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.11000   | 0.11300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.71600   | 0.71600                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.63800   | 1.63500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.61100   | 3.60600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.61000   | 5.60500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.61000   | 7.60500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.61000   | 9.60500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.09600   | 0.09900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.67400   | 0.67500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.88900   | 0.88800                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.83200   | 1.82900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 3.81100   | 3.80600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 5.81000   | 5.80500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.17900   | 0.18400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.01000   | 5.00500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.01000   | 7.00500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.01000   | 9.00500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.05400   | 0.05400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.51500   | 0.51600                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.39800   | 1.39500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.36200   | 3.35700                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.36000   | 5.35500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 7.36000   | 7.35500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 9.36000   | 9.35500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.03900   | 0.03900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.44000   | 0.44300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 1.30300   | 1.30100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 3.26200   | 3.25800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 14 June 2010      | 15.60  | P            | Foreign Exchange Future | 5.26000   | 5.25500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010      | 17.60  | P            | Foreign Exchange Future | 7.26000   | 7.25500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 9.26000   | 9.25500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010      | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 14 June 2010      | 8.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | € / R On 14 June 2010      | 9.30   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010      | 10.30  | P            | Foreign Exchange Future | 0.24600   | 0.25300                         | 271           |
| 12/03/2010 | € / R On 14 June 2010      | 11.30  | P            | Foreign Exchange Future | 1.02400   | 1.02300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010      | 13.30  | P            | Foreign Exchange Future | 2.96400   | 2.95900                         | 0             |
| 12/03/2010 | € / R On 14 June 2010      | 15.30  | P            | Foreign Exchange Future | 4.96000   | 4.95500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010      | 17.30  | P            | Foreign Exchange Future | 6.96000   | 6.95500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010      | 19.30  | P            | Foreign Exchange Future | 8.96000   | 8.95500                         | 0             |
| 12/03/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 1.68600   | 1.68300                         | 0             |
| 12/03/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 1.59000   | 1.58700                         | 0             |
| 12/03/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 1.78400   | 1.78000                         | 0             |
| 12/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.51370  | 10.51830                        | 1,608         |
| 12/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.16300   | 0.16500                         | 0             |
| 12/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.31400   | 1.31200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.68480  | 10.68990                        | 1,650         |
| 12/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.03800   | 0.03900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.08700   | 0.08900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.22300   | 0.22700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.39900   | 0.40500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.79900   | 0.80600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 1.54800   | 1.55500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 2.50100   | 2.50600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.24100   | 0.24600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 13.85  | C            | Foreign Exchange Future | 0.10000   | 0.10200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 7.85   | C            | Foreign Exchange Future | 2.84600   | 2.85200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010  | 19.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.04200   | 0.04400                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.09800   | 0.10000                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.26200   | 0.26700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.48500   | 0.49200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.98500   | 0.99300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.82200   | 1.82800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.79700   | 2.80200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.04100   | 0.04300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.09600   | 0.09800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.74700   | 2.75300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.03700   | 0.03800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.08500   | 0.08700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.21700   | 0.22100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.25  | C            | Foreign Exchange Future | 0.38600   | 0.39200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.77000   | 0.77800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 1.50400   | 1.51000                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 2.45100   | 2.45700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.06400   | 0.06500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.15300   | 0.15600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.25500   | 0.25900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.46900   | 0.47600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.95200   | 0.96000                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.77600   | 1.78200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.06700   | 0.06900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.16100   | 0.16400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.27000   | 0.27400                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.50100   | 0.50800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 1.01900   | 1.02700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.86900   | 1.87500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.04100   | 0.04200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.09400   | 0.09600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.24800   | 0.25200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.45400   | 0.46000                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.92000   | 0.92700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.73000   | 1.73600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.69800   | 2.70300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.03900   | 0.04000                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.09000   | 0.09200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.23500   | 0.23900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.42500   | 0.43100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.85700   | 0.86500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.63800   | 1.64400                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.59900   | 2.60500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.03500   | 0.03600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.08100   | 0.08200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.20200   | 0.20500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.35200   | 0.35700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.69100   | 0.69800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.37300   | 1.38000                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.30300   | 2.30900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.03300   | 0.03400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.07600   | 0.07800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.18700   | 0.19100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.32100   | 0.32600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.61800   | 0.62600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.24600   | 1.25300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 2.15600   | 2.16200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.04300   | 0.04400                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.20800   | 5.20400                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.17400   | 7.17000                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.16600   | 9.16100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.02100   | 0.02200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.11100   | 0.11300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.48300   | 0.48600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.18600   | 1.18600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.05200   | 2.05100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 3.94100   | 3.93800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 5.89800   | 5.89400                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 7.86900   | 7.86400                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 9.86600   | 9.86100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.08800   | 0.09000                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.40600   | 0.40800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.06700   | 1.06700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 1.91700   | 1.91500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.79600   | 3.79200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.75000   | 5.74600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.72000   | 7.71500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.71600   | 9.71100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.05300   | 0.05400                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.27200   | 0.27500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.84000   | 0.84100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.65000   | 1.64900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.50500   | 3.50200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.45400   | 5.45000                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.42200   | 7.41700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.41600   | 9.41100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.04500   | 0.04600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.23500   | 0.23700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.76900   | 0.77000                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.56300   | 1.56200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.40900   | 3.40600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.35600   | 5.35200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.32300   | 7.31800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.31600   | 9.31100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.03400   | 0.03500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.18400   | 0.18700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.66600   | 0.66800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.43500   | 1.43400                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.32600   | 2.32400                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.23200   | 4.22900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.19100   | 6.18700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.16800   | 8.16300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.16600  | 10.16100                        | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.04100   | 0.04200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.21700   | 0.22000                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.73400   | 0.73600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.52000   | 1.51900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.41800   | 2.41600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.32900   | 4.32500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.28900   | 6.28500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.26800   | 8.26300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.26600  | 10.26100                        | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.06900   | 0.07000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.33500   | 0.33800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 0.95100   | 0.95200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.78200   | 1.78100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.65000   | 3.64700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.60200   | 5.59800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.36100   | 3.35800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.30600   | 5.30300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.27300   | 7.26900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.26600   | 9.26100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.03700   | 0.03800                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.20000   | 0.20300                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.70000   | 0.70200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.47700   | 1.47700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.31300   | 3.31000                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.25700   | 5.25400                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.22400   | 7.21900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.21600   | 9.21100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.26500   | 3.26200                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.57100   | 7.56600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.56600   | 9.56100                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.60600   | 1.60600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.06300   | 0.06500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.31400   | 0.31600                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 0.91400   | 0.91500                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.73800   | 1.73700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.60200   | 3.59900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.55300   | 5.54900                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.52100   | 7.51700                         | 0             |
| 12/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.51600   | 9.51100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 15 March 2010 |        |              | Foreign Exchange Future | 6.77670   | 6.80030                         | 9,175         |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 0.97700   | 1.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 1.97700   | 2.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 2.97700   | 3.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | C            | Foreign Exchange Future | 3.97700   | 4.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 0.87700   | 0.90000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 1.87700   | 1.90000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 2.87700   | 2.90000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | C            | Foreign Exchange Future | 3.87700   | 3.90000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 0.82700   | 0.85000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 1.82700   | 1.85000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 2.82700   | 2.85000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | C            | Foreign Exchange Future | 3.82700   | 3.85000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 0.92700   | 0.95000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 1.92700   | 1.95000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 2.92700   | 2.95000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | C            | Foreign Exchange Future | 3.92700   | 3.95000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.02700   | 1.05000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.02700   | 2.05000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.02700   | 3.05000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | C            | Foreign Exchange Future | 4.02700   | 4.05000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.32700   | 1.35000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.32700   | 2.35000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.32700   | 3.35000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | C            | Foreign Exchange Future | 4.32700   | 4.35000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.12700   | 1.15000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.12700   | 2.15000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.12700   | 3.15000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | C            | Foreign Exchange Future | 4.12700   | 4.15000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.07700   | 1.10000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.07700   | 2.10000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.07700   | 3.10000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | C            | Foreign Exchange Future | 4.07700   | 4.10000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.17700   | 1.20000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.17700   | 2.20000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.17700   | 3.20000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | C            | Foreign Exchange Future | 4.17700   | 4.20000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.22700   | 1.25000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.22700   | 2.25000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.22700   | 3.25000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | C            | Foreign Exchange Future | 4.22700   | 4.25000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.27700   | 1.30000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.27700   | 2.30000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.27700   | 3.30000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | C            | Foreign Exchange Future | 4.27700   | 4.30000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.37700   | 1.40000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.37700   | 2.40000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.37700   | 3.40000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | C            | Foreign Exchange Future | 4.37700   | 4.40000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 0.67700   | 0.70000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 0.77700   | 0.80000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 2.52700   | 2.55000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | C            | Foreign Exchange Future | 3.52700   | 3.55000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 2.62700   | 2.65000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | C            | Foreign Exchange Future | 3.62700   | 3.65000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 1.52700   | 1.55000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 1.72700   | 1.75000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 2.72700   | 2.75000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | C            | Foreign Exchange Future | 3.72700   | 3.75000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 1.77700   | 1.80000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 2.77700   | 2.80000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | C            | Foreign Exchange Future | 3.77700   | 3.80000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 1.62700   | 1.65000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 0.72700   | 0.75000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.00500   | 0.01200                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.03900   | 0.06200                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.22700   | 0.25100                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.32700   | 0.35000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 0.42700   | 0.45000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 0.52700   | 0.55000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 0.62700   | 0.65000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 0.57700   | 0.60000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.01500   | 0.02800                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.08000   | 0.10500                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.17700   | 0.20100                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.27700   | 0.30000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.37700   | 0.40000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 0.47700   | 0.50000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.12700   | 0.15200                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 1.67700   | 1.70000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 2.67700   | 2.70000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | C            | Foreign Exchange Future | 3.67700   | 3.70000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.27300   | 0.25000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 2.27300   | 2.25000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 4.27300   | 4.25000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 6.27300   | 6.25000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 8.27300   | 8.25000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 2.32300   | 2.30000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 4.32300   | 4.30000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 6.32300   | 6.30000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 8.32300   | 8.30000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.03800   | 0.02800                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.12500   | 0.10400                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.22300   | 0.20100                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.32300   | 0.30000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.07800   | 0.06200                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.17300   | 0.15200                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.37300   | 0.35000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 2.37300   | 2.35000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 4.37300   | 4.35000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 6.37300   | 6.35000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 8.37300   | 8.35000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 2.22300   | 2.20000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 4.22300   | 4.20000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 6.22300   | 6.20000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 8.22300   | 8.20000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.47300   | 0.45000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 2.47300   | 2.45000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 4.47300   | 4.45000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 6.47300   | 6.45000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 8.47300   | 8.45000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.62300   | 1.60000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.62300   | 3.60000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.62300   | 5.60000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.62300   | 7.60000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.72300   | 1.70000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.72300   | 3.70000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.72300   | 5.70000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.72300   | 7.70000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.77300   | 1.75000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.77300   | 3.75000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.77300   | 5.75000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.77300   | 7.75000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.82300   | 1.80000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.82300   | 3.80000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.82300   | 5.80000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.82300   | 7.80000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.92300   | 1.90000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.92300   | 3.90000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.92300   | 5.90000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 7.92300   | 7.90000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.87300   | 1.85000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.87300   | 3.85000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.87300   | 5.85000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.87300   | 7.85000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.67300   | 1.65000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.67300   | 3.65000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.67300   | 5.65000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.67300   | 7.65000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.97300   | 1.95000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.97300   | 3.95000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 5.97300   | 5.95000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 7.97300   | 7.95000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 2.07300   | 2.05000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 4.07300   | 4.05000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 6.07300   | 6.05000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 8.07300   | 8.05000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 2.17300   | 2.15000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 4.17300   | 4.15000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 6.17300   | 6.15000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 8.17300   | 8.15000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 2.12300   | 2.10000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 4.12300   | 4.10000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 6.12300   | 6.10000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 8.12300   | 8.10000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 2.02300   | 2.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 4.02300   | 4.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 6.02300   | 6.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 8.02300   | 8.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.82390   | 6.84790                         | 5,513         |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 6.60   | C            | Foreign Exchange Future | 0.31400   | 0.33700                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 5.60   | C            | Foreign Exchange Future | 1.23000   | 1.25400                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 4.60   | C            | Foreign Exchange Future | 2.22400   | 2.24800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 3.60   | C            | Foreign Exchange Future | 3.22400   | 3.24800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 2.60   | C            | Foreign Exchange Future | 4.22400   | 4.24800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 12.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 8.55   | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 6.55   | C            | Foreign Exchange Future | 0.35200   | 0.37600                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 5.55   | C            | Foreign Exchange Future | 1.27900   | 1.30300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 4.55   | C            | Foreign Exchange Future | 2.27400   | 2.29800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 3.55   | C            | Foreign Exchange Future | 3.27400   | 3.29800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 2.55   | C            | Foreign Exchange Future | 4.27400   | 4.29800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 12.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 8.50   | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 6.50   | C            | Foreign Exchange Future | 0.39200   | 0.41600                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 5.50   | C            | Foreign Exchange Future | 1.32800   | 1.35200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 4.50   | C            | Foreign Exchange Future | 2.32400   | 2.34800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010  | 5.25   | C            | Foreign Exchange Future | 1.57600   | 1.60000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.57400   | 2.59800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.06300   | 0.06700                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.60800   | 0.63200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.09800   | 0.10500                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.79400   | 0.81700                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.77500   | 1.79900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.77400   | 2.79800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.77400   | 3.79800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.57400   | 3.59800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.72400   | 2.74800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.72400   | 3.74800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.11000   | 0.11800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.84100   | 0.86500                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.82500   | 1.84900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.82400   | 2.84800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.82400   | 3.84800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.12400   | 0.13300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.88900   | 0.91300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.87500   | 1.89900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.87400   | 2.89800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.87400   | 3.89800                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.07000   | 0.07500                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.65400   | 0.67800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.62600   | 1.65000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.62400   | 2.64800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.62400   | 3.64800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.32400   | 3.34800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.32400   | 4.34800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.24100   | 0.26400                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.15700   | 0.16800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.98500   | 1.00900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.97500   | 1.99900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.97400   | 2.99800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.97400   | 3.99800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.20800   | 0.23000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.08200   | 1.10600                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.07400   | 2.09800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.07400   | 3.09800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.07400   | 4.09800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.13900   | 0.14900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.93700   | 0.96100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.92500   | 1.94900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.92400   | 2.94800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.92400   | 3.94800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.17700   | 0.19800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.03400   | 1.05800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.02500   | 2.04800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.02400   | 3.04800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 4.02400   | 4.04800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.27700   | 0.29900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.18000   | 1.20400                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.17400   | 2.19800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.17400   | 3.19800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.17400   | 4.19800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.07800   | 0.08400                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.70000   | 0.72400                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.67600   | 1.70000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.67400   | 2.69800                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.67400   | 3.69800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.08700   | 0.09400                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.74600   | 0.77000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.72500   | 1.74900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.36300   | 0.34600                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.28100   | 2.25700                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.27700   | 4.25300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.27600   | 6.25300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.27600   | 8.25200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.02600   | 0.02600                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.40400   | 0.38600                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.33100   | 2.30700                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.32700   | 4.30300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.32600   | 6.30300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.32600   | 8.30200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.10300   | 0.10100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.83400   | 1.81100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.82700   | 3.80300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.82700   | 5.80300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.82600   | 7.80200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.15300   | 0.15000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.98300   | 1.96000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.97700   | 3.95300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.97700   | 5.95300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.97600   | 7.95200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.21500   | 0.20100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.08200   | 2.05900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.07700   | 4.05300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.07600   | 6.05300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.07600   | 8.05200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.13400   | 0.13200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.93400   | 1.91000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.92700   | 3.90300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.92700   | 5.90300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.92600   | 7.90200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.18300   | 0.17000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.03300   | 2.00900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.02700   | 4.00300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.02700   | 6.00300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.02600   | 8.00200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.11700   | 0.11600                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.22700   | 4.20300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.22600   | 6.20300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.22600   | 8.20200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.03000   | 0.03000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.44600   | 0.42700                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.38000   | 2.35700                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.37700   | 4.35300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.37600   | 6.35300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.37600   | 8.35200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.25000   | 0.23500                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.13200   | 2.10800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.12700   | 4.10300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.12600   | 6.10300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.12600   | 8.10200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.28600   | 0.27000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.18200   | 2.15800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.17700   | 4.15300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.17600   | 6.15300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.17600   | 8.15200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.42600   | 6.40300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.42600   | 8.40200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.32400   | 0.30700                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.23100   | 2.20800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.03400   | 0.03400                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.48900   | 0.46900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.43000   | 2.40600                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.42700   | 4.40300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.06800   | 0.06800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.68500   | 1.66200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.67700   | 3.65300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.67700   | 5.65300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.67600   | 7.65200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.07800   | 0.07800                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.73500   | 1.71100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.72700   | 3.70300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.72700   | 5.70300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.72600   | 7.70200                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 12/03/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.09000   | 0.08900                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 1.78500   | 1.76100                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 3.77700   | 3.75300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.77700   | 5.75300                         | 0             |
| 12/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.77600   | 7.75200                         | 0             |
| 12/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.86590   | 6.88930                         | 4,490         |
| 12/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.24400   | 0.25500                         | 0             |
| 12/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.28500   | 0.27300                         | 0             |
| 12/03/2010 | CAD/ R On 14 June 2010        |        |              | Foreign Exchange Future | 7.33410   | 7.30460                         | 1,370         |
| 12/03/2010 | CAD/ R On 14 June 2010        | 7.30   | C            | Foreign Exchange Future | 0.21400   | 0.19900                         | 0             |
| 12/03/2010 | CAD/ R On 14 June 2010        | 7.25   | C            | Foreign Exchange Future | 0.24300   | 0.22600                         | 0             |
| 12/03/2010 | CAD/ R On 14 June 2010        | 7.35   | C            | Foreign Exchange Future | 0.19200   | 0.17700                         | 0             |
| 12/03/2010 | CAD/ R On 14 June 2010        | 7.35   | P            | Foreign Exchange Future | 0.20800   | 0.22200                         | 0             |
| 12/03/2010 | CAD/ R On 14 June 2010        | 7.25   | P            | Foreign Exchange Future | 0.15900   | 0.17100                         | 0             |
| 12/03/2010 | CAD/ R On 14 June 2010        | 7.30   | P            | Foreign Exchange Future | 0.18000   | 0.19400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       |        |              | Foreign Exchange Future | 7.39610   | 7.39640                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       | 8.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       | 7.25   | C            | Foreign Exchange Future | 0.14600   | 0.14900                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       | 6.25   | C            | Foreign Exchange Future | 1.14600   | 1.14600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       | 5.25   | C            | Foreign Exchange Future | 2.14600   | 2.14600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       | 4.25   | C            | Foreign Exchange Future | 3.14600   | 3.14600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       | 7.00   | C            | Foreign Exchange Future | 0.39600   | 0.39600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       | 6.00   | C            | Foreign Exchange Future | 1.39600   | 1.39600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010       | 5.00   | C            | Foreign Exchange Future | 2.39600   | 2.39600                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 3.39600   | 3.39600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 3.34600   | 3.34600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.24600   | 0.24700                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 1.24600   | 1.24600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 3.24600   | 3.24600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.74600   | 1.74600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.74600   | 2.74600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 1.09600   | 1.09600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.30   | C            | Foreign Exchange Future | 2.09600   | 2.09600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.30   | C            | Foreign Exchange Future | 3.09600   | 3.09600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 3.29600   | 3.29600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 0.19600   | 0.19700                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 1.19600   | 1.19600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.20   | C            | Foreign Exchange Future | 2.19600   | 2.19600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.20   | C            | Foreign Exchange Future | 3.19600   | 3.19600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 0.04600   | 0.06400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 1.04600   | 1.04600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.35   | C            | Foreign Exchange Future | 2.04600   | 2.04600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.35   | C            | Foreign Exchange Future | 3.04600   | 3.04600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.79600   | 0.79600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.79600   | 1.79600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.79600   | 2.79600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 0.00000   | 0.01500                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.94600   | 0.94600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.94600   | 1.94600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.94600   | 2.94600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 0.00000   | 0.03200                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.99600   | 1.99600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.99600   | 2.99600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.89600   | 0.89600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.89600   | 1.89600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.89600   | 2.89600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.84600   | 0.84600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.84600   | 1.84600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.84600   | 2.84600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.69600   | 0.69600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.69600   | 1.69600                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.69600   | 2.69600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.64600   | 0.64600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.64600   | 1.64600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.64600   | 2.64600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.34600   | 0.34600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 1.34600   | 1.34600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 2.34600   | 2.34600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.54600   | 0.54600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 1.54600   | 1.54600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 2.54600   | 2.54600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.49600   | 0.49600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 1.49600   | 1.49600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.44600   | 0.44600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 1.44600   | 1.44600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 2.44600   | 2.44600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.29600   | 0.29700                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 1.29600   | 1.29600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 2.29600   | 2.29600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 0.09600   | 0.10400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.99600   | 0.99600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 2.49600   | 2.49600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.99600   | 3.99600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.74600   | 0.74600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 2.24600   | 2.24600                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.74600   | 3.74600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 0.00000   | 0.00700                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.44  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.79600   | 3.79600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.84600   | 3.84600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.69600   | 3.69600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.59600   | 0.59600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 1.59600   | 1.59600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 2.59600   | 2.59600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 3.59600   | 3.59600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 3.54600   | 3.54600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 3.49600   | 3.49600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.94600   | 3.94600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.89600   | 3.89600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.64600   | 3.64600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 3.44600   | 3.44600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 8.55400   | 8.55400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 6.35400   | 6.35400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 8.35400   | 8.35400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 8.10400   | 8.10400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 8.05400   | 8.05400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 8.50400   | 8.50400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 6.45400   | 6.45400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 8.45400   | 8.45400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.40400   | 0.40400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 8.40400   | 8.40400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 8.30400   | 8.30400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 8.15400   | 8.15400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 8.20400   | 8.20400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 3.60400   | 3.60400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.44  | P            | Foreign Exchange Future | 4.04400   | 4.04400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 2.45400   | 2.45400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 4.90400   | 4.90400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 2.35400   | 2.35400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 2.55400   | 2.55400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 2.65400   | 2.65400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 2.75400   | 2.75400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 2.85400   | 2.85400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 2.95400   | 2.95400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.05400   | 3.05400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.15400   | 5.15400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 2.10400   | 2.10400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 3.70400   | 3.70400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 3.80400   | 3.80400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 3.90400   | 3.90400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 4.00400   | 4.00400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 4.10400   | 4.10400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 4.20400   | 4.20400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 6.30400   | 6.30400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 1.95400   | 1.95400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 3.45400   | 3.45400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 3.55400   | 3.55400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 3.65400   | 3.65400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 3.75400   | 3.75400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 3.85400   | 3.85400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 3.95400   | 3.95400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 4.05400   | 4.05400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 6.15400   | 6.15400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 1.85400   | 1.85400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.35400   | 3.35400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 6.05400   | 6.05400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 1.80400   | 1.80400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.30400   | 3.30400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 3.40400   | 3.40400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 3.50400   | 3.50400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 6.00400   | 6.00400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 1.70400   | 1.70400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.20400   | 3.20400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 5.90400   | 5.90400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 4.15400   | 4.15400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 4.25400   | 4.25400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 4.35400   | 4.35400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 4.45400   | 4.45400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 6.55400   | 6.55400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 2.30400   | 2.30400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 4.30400   | 4.30400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 4.40400   | 4.40400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 6.50400   | 6.50400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 4.55400   | 4.55400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 4.65400   | 4.65400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 6.75400   | 6.75400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 2.40400   | 2.40400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 4.50400   | 4.50400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 6.60400   | 6.60400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 2.20400   | 2.20400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 6.40400   | 6.40400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 2.00400   | 2.00400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 1.90400   | 1.90400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 6.10400   | 6.10400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 1.40400   | 1.40400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.10400   | 3.10400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 5.80400   | 5.80400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 1.55400   | 1.55400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.25400   | 3.25400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 5.95400   | 5.95400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 6.20400   | 6.20400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 1.45400   | 1.45400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.15400   | 3.15400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 5.85400   | 5.85400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 1.60400   | 1.60400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 6.25400   | 6.25400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.35400   | 1.35400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 5.75400   | 5.75400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.20400   | 1.20400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 2.90400   | 2.90400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.00400   | 3.00400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 5.60400   | 5.60400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.15400   | 1.15400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 5.55400   | 5.55400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.05400   | 1.05400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 5.45400   | 5.45400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.10400   | 1.10400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 2.80400   | 2.80400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 5.50400   | 5.50400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.70400   | 0.70400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 2.50400   | 2.50400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 2.60400   | 2.60400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 2.70400   | 2.70400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.10400   | 5.10400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.75400   | 0.75400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.60400   | 0.60400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.00400   | 5.00400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.55400   | 0.55400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 2.25400   | 2.25400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 4.95400   | 4.95400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.90400   | 0.90400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.30400   | 5.30400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.65400   | 0.65400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.05400   | 5.05400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.50400   | 0.50400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.25400   | 0.25400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 2.05400   | 2.05400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 2.15400   | 2.15400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.20400   | 0.20500                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.15400   | 0.15700                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 4.85400   | 4.85400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 1.75400   | 1.75400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.10400   | 0.11100                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.25400   | 5.25400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 8.25400   | 8.25400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 8.00400   | 8.00400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00800                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 4.60400   | 4.60400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 4.70400   | 4.70400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 5.70400   | 5.70400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 1.50400   | 1.50400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.45400   | 0.45400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 1.65400   | 1.65400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.35400   | 0.35400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.30400   | 0.30400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.30400   | 1.30400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 4.80400   | 4.80400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 5.65400   | 5.65400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.00400   | 0.03600                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.00400   | 1.00400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.05400   | 0.06900                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.01800                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.95400   | 0.95400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.80400   | 0.80400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.20400   | 5.20400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 6.70400   | 6.70400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 8.70400   | 8.70400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 6.80400   | 6.80400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 8.80400   | 8.80400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 6.90400   | 6.90400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 8.90400   | 8.90400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.00400   | 7.00400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 9.00400   | 9.00400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 6.95400   | 6.95400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 8.95400   | 8.95400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.15400   | 7.15400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 9.15400   | 9.15400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.20400   | 7.20400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 9.20400   | 9.20400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.25400   | 1.25400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.25400   | 7.25400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 9.25400   | 9.25400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.05400   | 7.05400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 9.05400   | 9.05400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 4.75400   | 4.75400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 8.75400   | 8.75400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 6.65400   | 6.65400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 8.65400   | 8.65400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 8.60400   | 8.60400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.85400   | 0.85400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 6.85400   | 6.85400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 8.85400   | 8.85400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.10400   | 7.10400                         | 0             |
| 15/03/2010 | \$ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 9.10400   | 9.10400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 7.51560   | 7.52150                         | 245,945       |
| 15/03/2010 | \$ / R On 14 June 2010  | 8.40   | C            | Foreign Exchange Future | 0.05200   | 0.05600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 4.15   | C            | Foreign Exchange Future | 3.36600   | 3.37200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 4.20   | C            | Foreign Exchange Future | 3.31600   | 3.32200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 10.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 5.75   | C            | Foreign Exchange Future | 1.76700   | 1.77300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 4.75   | C            | Foreign Exchange Future | 2.76600   | 2.77200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010  | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 0.27000   | 0.27900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.45   | C            | Foreign Exchange Future | 1.07200   | 1.07800                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 2.06600   | 2.07200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 3.06600   | 3.07200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.17000   | 1.17700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.16600   | 2.17200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.16600   | 3.17200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.38900   | 0.39800                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.26900   | 1.27600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.26600   | 3.27200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.06100   | 0.06500                         | 140           |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.35700   | 0.36600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.22000   | 1.22600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.21600   | 2.22200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.21600   | 3.22200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.04800   | 0.05200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.03000   | 0.03300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.03300   | 0.03600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.83400   | 0.84100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.81700   | 1.82300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.81600   | 2.82200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.04400   | 0.04800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.24500   | 0.25300                         | 600           |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 2.01600   | 2.02200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 3.01600   | 3.02200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.04100   | 0.04400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.22400   | 0.23200                         | 1,430         |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.97500   | 0.98100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.96600   | 1.97200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.96600   | 2.97200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.03800   | 0.04100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.92700   | 0.93400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.91600   | 1.92200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.91600   | 2.92200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.03500   | 0.03800                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.88000   | 0.88700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.86700   | 1.87300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.86600   | 2.87200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.02800   | 0.03100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.14400   | 0.15100                         | 21,795        |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.74300   | 0.75100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.71700   | 1.72300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.71600   | 2.72200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.13200   | 0.13900                         | 450           |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.69900   | 0.70700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.66700   | 1.67300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.66600   | 2.67200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.02500   | 0.02700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.12100   | 0.12700                         | 55            |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.65600   | 0.66400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.61700   | 1.62300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.61600   | 2.62200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.45900   | 0.46700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.36900   | 1.37500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.36600   | 2.37200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.08500   | 0.09100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.49500   | 0.50400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.41800   | 1.42400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.41600   | 2.42200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.11100   | 0.11700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.61400   | 0.62200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.56700   | 1.57400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.56600   | 2.57200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.02300   | 0.02500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.02600   | 0.02900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.57300   | 0.58100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.51800   | 1.52400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.01700   | 0.01800                         | 21,795        |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.42300   | 0.43200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.31900   | 1.32500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.31600   | 2.32200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.32700   | 0.33500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 1.02300   | 1.02900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.51600   | 2.52200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 4.01600   | 4.02200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.06600   | 0.07100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.78800   | 0.79500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.26600   | 2.27200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.76600   | 3.77200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.20500   | 0.21300                         | 390           |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.01800   | 0.02000                         | 21,978        |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.18800   | 0.19600                         | 100           |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.17200   | 0.17900                         | 10,600        |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.15800   | 0.16500                         | 33            |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.07800   | 0.08300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.05600   | 0.06000                         | 1,900         |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.07200   | 0.07700                         | 135           |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.09300   | 0.09900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 26,596        |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.41600   | 3.42200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.29800   | 0.30600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.46600   | 2.47200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.46600   | 3.47200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.91600   | 3.92200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.86600   | 3.87200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.10200   | 0.10700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.81600   | 3.82200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.71600   | 3.72200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.56600   | 3.57200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.66600   | 3.67200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.61600   | 3.62200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.51600   | 3.52200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.53400   | 0.54200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.46800   | 1.47400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.06800   | 0.07100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.53400   | 6.52900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.53400   | 8.52900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.48400   | 8.47900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.38400   | 6.37900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.38400   | 8.37900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 9.98400   | 9.97900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.33400   | 6.32900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.33400   | 8.32900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.43400   | 4.42900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.43400   | 6.42900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.43400   | 8.42900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.28400   | 4.27900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.28400   | 6.27900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.28400   | 8.27900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.23400   | 4.22900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.23400   | 6.22900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.18400   | 8.17900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.48900   | 2.48400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.58600   | 0.58600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.19200   | 2.18800                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.29100   | 2.28700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.39000   | 2.38500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.58800   | 2.58300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.68700   | 2.68300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.58400   | 6.57900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.58400   | 8.57900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 8.13400   | 8.12900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 8.08400   | 8.07900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.18200   | 0.18500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.78700   | 2.78200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.88400   | 4.87900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.89700   | 1.89400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.63400   | 4.62900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.62700   | 0.62800                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.24100   | 2.23700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.34000   | 2.33600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.43900   | 2.43500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.53800   | 2.53400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.63700   | 2.63300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.73700   | 2.73200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.83600   | 2.83200                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.93400   | 4.92900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.75600   | 0.75600                         | 6             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.88600   | 2.88200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 2.98600   | 2.98100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 5.08400   | 5.07900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.89000   | 0.88900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.93600   | 2.93100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.03600   | 3.03100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.13500   | 3.13100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.23400   | 5.22900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.71200   | 0.71200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.03400   | 5.02900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.39200   | 0.39400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.94700   | 1.94300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 2.04500   | 2.04100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 2.14300   | 2.13900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.35600   | 0.35800                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 1.99600   | 1.99200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 2.09400   | 2.09000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.68400   | 4.67900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.32200   | 0.32500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.84800   | 1.84400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.65200   | 1.64900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.38400   | 4.37900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.73400   | 4.72900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.28900   | 0.29200                         | 130           |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.79900   | 1.79500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.80000   | 0.80000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.73400   | 3.73000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.73400   | 6.72900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.23400   | 8.22900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.48500   | 3.48000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 4.98400   | 4.97900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.48400   | 6.47900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 7.98400   | 7.97900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.16100   | 0.16400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.55400   | 1.55100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.75000   | 1.74600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.33400   | 4.32900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.10700   | 0.11100                         | 10,000        |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.70100   | 1.69700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.68400   | 3.68000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.68400   | 5.67900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.05700   | 0.06000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.50600   | 1.50300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.48400   | 4.47900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.48400   | 5.47900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.36000   | 1.35800                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.45700   | 1.45400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.83400   | 3.82900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.83400   | 4.82900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.83400   | 5.82900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.04800   | 0.05100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.54500   | 0.54600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.93400   | 3.92900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.93400   | 5.92900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.07900   | 0.08300                         | 200           |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.66900   | 0.67000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.60300   | 1.60000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.08600   | 3.08100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 4.08400   | 4.07900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 6.08400   | 6.07900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.09300   | 0.09600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 4.13400   | 4.12900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.13400   | 5.12900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 6.13400   | 6.12900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.18500   | 3.18000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.18400   | 4.17900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.18400   | 5.17900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.18400   | 6.17900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 3.98400   | 3.97900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 5.98400   | 5.97900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.04000   | 0.04300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.50500   | 0.50600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.40900   | 1.40600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.88400   | 3.87900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.88400   | 5.87900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.03300   | 0.03600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.46600   | 0.46800                         | 430           |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.02700   | 0.03000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.42800   | 0.43000                         | 200           |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.31200   | 1.31000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.78400   | 3.78000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.78400   | 4.77900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.78400   | 5.77900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.16900   | 1.16700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.63500   | 3.63000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.63400   | 5.62900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.12200   | 1.12000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.58500   | 3.58000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.58400   | 4.57900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.58400   | 5.57900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.25800   | 0.26100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.07500   | 1.07300                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.53500   | 3.53000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.53400   | 4.52900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.53400   | 5.52900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.22900   | 0.23200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.02800   | 1.02700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.01800   | 0.02000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.21700   | 1.21500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 6.98400   | 6.97900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 4.03400   | 4.02900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.03400   | 7.02900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 7.08400   | 7.07900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.26400   | 1.26200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.98200   | 0.98100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.14100   | 0.14500                         | 10,000        |
| 15/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.84500   | 0.84400                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.28400   | 5.27900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.78400   | 6.77900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.12300   | 0.12700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.73400   | 8.72900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.83400   | 6.82900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.83400   | 8.82900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.20400   | 0.20800                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.93400   | 6.92900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 8.93400   | 8.92900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 9.03400   | 9.02900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 8.98400   | 8.97900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 7.18400   | 7.17900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 9.18400   | 9.17900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.23500   | 3.23000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 June 2010      | 14.75  | P            | Foreign Exchange Future | 7.23400   | 7.22900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010      | 16.75  | P            | Foreign Exchange Future | 9.23400   | 9.22900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010      | 10.80  | P            | Foreign Exchange Future | 3.28500   | 3.28000                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010      | 14.80  | P            | Foreign Exchange Future | 7.28400   | 7.27900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010      | 16.80  | P            | Foreign Exchange Future | 9.28400   | 9.27900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 9.08400   | 9.07900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.78400   | 8.77900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.68400   | 6.67900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.68400   | 8.67900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.63400   | 6.62900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.63400   | 8.62900                         | 0             |
| 15/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.93600   | 0.93500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.64410   | 7.65000                         | 9,480         |
| 15/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.05100   | 0.05400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.86700   | 0.87500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.80200   | 1.80800                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.79500   | 2.80100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.79400   | 3.80000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.05300   | 0.05600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.31200   | 0.32000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.90700   | 0.91500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.85100   | 1.85700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.84500   | 2.85100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.84400   | 3.85000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.29600   | 0.30400                         | 509           |
| 15/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.04900   | 0.05100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.28100   | 0.28800                         | 100           |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.82700   | 0.83600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.75300   | 1.75900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.74500   | 2.75100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.74400   | 3.75000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.04700   | 0.04900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.26600   | 0.27400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.78900   | 0.79700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.70400   | 1.71000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.69600   | 2.70100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.69400   | 3.70000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.04300   | 0.04500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.24000   | 0.24700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.71500   | 0.72300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.60600   | 1.61200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.59600   | 2.60200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.59400   | 3.60000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.04100   | 0.04400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.22800   | 0.23500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.67900   | 0.68800                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.55700   | 1.56400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.54600   | 2.55200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.54400   | 3.55000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.04000   | 0.04200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.21600   | 0.22300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.64500   | 0.65400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.50900   | 1.51500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.49600   | 2.50200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.49400   | 3.50000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.03500   | 0.03700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.54900   | 0.55800                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.36400   | 1.37100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.34700   | 2.35300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.34400   | 3.35000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.03700   | 0.03900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.19600   | 0.20200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.58000   | 0.58900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.41200   | 1.41900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.39700   | 2.40300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.39400   | 3.40000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.03300   | 0.03500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.16900   | 0.17400                         | 585           |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.49100   | 0.50000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.26900   | 1.27500                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.24700   | 2.25300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.24500   | 3.25000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.18600   | 0.19200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.05800   | 0.06100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.34700   | 0.35600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 0.99100   | 0.99900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 1.95000   | 1.95600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 2.94500   | 2.95100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 3.94400   | 3.95000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.05600   | 0.05800                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.32900   | 0.33700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 0.94900   | 0.95700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 1.90000   | 1.90600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 2.89500   | 2.90100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 3.89400   | 3.90000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.04500   | 0.04700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.25300   | 0.26000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.75100   | 0.76000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.65500   | 1.66100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.64600   | 2.65200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.64400   | 3.65000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.03800   | 0.04000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.20600   | 0.21200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.61200   | 0.62100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.46000   | 1.46700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.44600   | 2.45200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.44400   | 3.45000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.03400   | 0.03600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.17700   | 0.18300                         | 3,000         |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.52000   | 0.52900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.31600   | 1.32300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.29700   | 2.30300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.29400   | 3.30000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.07800   | 0.08100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.08700   | 0.09100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.14600   | 0.15200                         | 500           |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.12700   | 0.13200                         | 3,000         |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.09100   | 0.09400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.14000   | 0.14500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.09800   | 0.10200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.45400   | 1.45200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 1.09600   | 1.09500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.54700   | 1.54400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.18300   | 1.18200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.59300   | 1.59100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 1.05200   | 1.05200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.73400   | 1.73100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.22600   | 0.22900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.88300   | 0.88300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.74000   | 2.73600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.71200   | 4.70600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.70700   | 6.70100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.70600   | 8.70000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.16800   | 0.17100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.76200   | 0.76200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.59400   | 2.59000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.56300   | 4.55800                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.55700   | 6.55100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.55600   | 8.55000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.10700   | 0.11000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.60900   | 0.61000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.40100   | 2.39700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.36500   | 4.36000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.35700   | 6.35100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.35600   | 8.35000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.05500   | 0.05700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.43500   | 0.43700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.16200   | 2.15800                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 4.11800   | 4.11400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 6.10700   | 6.10100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 8.10600   | 8.10000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.04700   | 0.04900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.40300   | 0.40600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.11400   | 2.11100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 4.06900   | 4.06500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 6.05700   | 6.05100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 8.05600   | 8.05000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.84200   | 0.84200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02500   | 0.02500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.24700   | 0.25000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.92500   | 0.92400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.78900   | 2.78500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.76100   | 4.75600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.75700   | 6.75100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.75600   | 8.75000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.18600   | 0.18900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.80200   | 0.80200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.64300   | 2.63900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.61300   | 4.60700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.60700   | 6.60100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.60600   | 8.60000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.20500   | 0.20800                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.69100   | 2.68700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.66200   | 4.65700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.65700   | 6.65100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.65600   | 8.65000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.15100   | 0.15400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.72200   | 0.72300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.54600   | 2.54200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.51400   | 4.50800                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.50700   | 6.50100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.50600   | 8.50000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.13500   | 0.13800                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.68400   | 0.68500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.49700   | 2.49400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.46400   | 4.45900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.45700   | 6.45100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.45600   | 8.45000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.12100   | 0.12300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.64600   | 0.64700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.44900   | 2.44500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.41500   | 4.40900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.40700   | 6.40100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.40600   | 8.40000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.09500   | 0.09700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.57200   | 0.57400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.35300   | 2.34900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.31600   | 4.31100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.30700   | 6.30100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.30600   | 8.30000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.08300   | 0.08600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.53700   | 0.53800                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.30500   | 2.30100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.26600   | 4.26100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.25700   | 6.25100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.25600   | 8.25000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.50200   | 0.50400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.06300   | 0.06500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.46800   | 0.47000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.20900   | 2.20600                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.16800   | 4.16300                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.15700   | 6.15100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.15600   | 8.15000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.07300   | 0.07500                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.25700   | 2.25400                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.21700   | 4.21200                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.20700   | 6.20100                         | 0             |
| 15/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.20600   | 8.20000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.77180   | 7.77700                         | 5,635         |
| 15/03/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.03800   | 0.04000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.10600   | 0.10900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.41300   | 0.41900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.95300   | 0.95800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 December 2010 | 5.95   | C            | Foreign Exchange Future | 1.84000   | 1.84500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.95   | C            | Foreign Exchange Future | 2.82600   | 2.83100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 3.95   | C            | Foreign Exchange Future | 3.82300   | 3.82800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 0.26000   | 0.26400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.03700   | 0.03900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.10300   | 0.10600                         | 300           |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.00   | C            | Foreign Exchange Future | 0.91700   | 0.92200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 1.79200   | 1.79700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.77600   | 2.78100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.77300   | 3.77800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.03600   | 0.03800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.09900   | 0.10300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.38100   | 0.38700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.88200   | 0.88700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.74400   | 1.74900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.72600   | 2.73100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.72300   | 3.72800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.03500   | 0.03700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.09700   | 0.10000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.36700   | 0.37200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.84800   | 0.85200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.69600   | 1.70200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.67700   | 2.68200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.67300   | 3.67800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.39700   | 0.40200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.03500   | 0.03600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.09400   | 0.09700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.35200   | 0.35700                         | 4,400         |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.81400   | 0.81900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.64900   | 1.65400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.62700   | 2.63200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.62300   | 3.62800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.03400   | 0.03500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.09100   | 0.09400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.33900   | 0.34400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.78200   | 0.78700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.60200   | 1.60700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.57700   | 2.58300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.57300   | 3.57800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.03300   | 0.03500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.08800   | 0.09200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.32600   | 0.33100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.75000   | 0.75500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.55500   | 1.56000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.52800   | 2.53300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.52300   | 3.52800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.03000   | 0.03100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.07900   | 0.08200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.28000   | 0.28400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.63400   | 0.63900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.37100   | 1.37600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.32900   | 2.33500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.32400   | 3.32900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.03000   | 0.03200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.08100   | 0.08400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.29000   | 0.29500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.66100   | 0.66600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.41700   | 1.42200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.37900   | 2.38400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.37400   | 3.37900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.25000   | 0.25500                         | 117           |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.02900   | 0.03100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.07700   | 0.08000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.26900   | 0.27400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.60700   | 0.61200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.32600   | 1.33100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.28000   | 2.28500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.27400   | 3.27900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.46700   | 0.47200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.72200   | 4.72700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.17700   | 0.18100                         | 330           |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.13800   | 0.14200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.16600   | 0.17000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.13400   | 0.13800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.69000   | 0.69500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.46300   | 1.46800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.42900   | 2.43400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.42300   | 3.42900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.05800   | 0.06100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.18300   | 0.18700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.31300   | 0.31800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.04100   | 0.04200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.11200   | 0.11600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.44800   | 0.45300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.02800   | 1.03300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 1.93600   | 1.94100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 2.92500   | 2.93000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 3.92200   | 3.92800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.03900   | 0.04100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.10900   | 0.11300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.43000   | 0.43600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 0.99000   | 0.99500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.88800   | 1.89300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.87500   | 2.88100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.87300   | 3.87800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.03200   | 0.03400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.08600   | 0.08900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.72000   | 0.72500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.50900   | 1.51400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.47800   | 2.48300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.47300   | 3.47800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.03100   | 0.03300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.08400   | 0.08700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.30200   | 0.30700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.88000   | 0.88000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.66200   | 2.66000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.60900   | 4.60600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.58700   | 6.58200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.57900   | 8.57400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.03700   | 0.03700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.24800   | 0.24800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.61400   | 2.61200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.56000   | 4.55700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.53700   | 6.53300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.52900   | 8.52400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.11800   | 0.11800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.55800   | 0.55900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.23700   | 2.23600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.16700   | 4.16400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.14200   | 6.13800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.12900   | 8.12400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.10600   | 0.10600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.52600   | 0.52600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.19000   | 2.18900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 4.11900   | 4.11500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 6.09300   | 6.08900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 8.07900   | 8.07400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.84100   | 0.84100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.46100   | 1.46000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.33600   | 3.33400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.30000   | 5.29700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.28200   | 7.27700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.04100   | 0.04100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.26800   | 0.26800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.91200   | 1.91100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.59400   | 1.59300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.86600   | 1.86500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.50500   | 1.50400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.49500   | 0.49500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.05400   | 0.05400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.33500   | 0.33500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.99700   | 0.99700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.80500   | 2.80300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.75700   | 4.75400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.73500   | 6.73100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.72900   | 8.72400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 1.07800   | 1.07800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.04500   | 0.04500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.28900   | 0.28900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.91800   | 0.91800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.70900   | 2.70700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.65800   | 4.65500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.63600   | 6.63200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.62900   | 8.62400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.04900   | 0.04900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.31200   | 0.31200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.95800   | 0.95700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.75700   | 2.75500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.70800   | 4.70400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.68600   | 6.68100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.67900   | 8.67400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.03300   | 0.03300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.22800   | 0.22800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.80400   | 0.80400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.56600   | 2.56500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.51100   | 4.50800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.48800   | 6.48300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.47900   | 8.47400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.03000   | 0.03000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.21000   | 0.21000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.76700   | 0.76700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.51900   | 2.51700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.46200   | 4.45800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.43800   | 6.43400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.42900   | 8.42400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.02700   | 0.02700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.19200   | 0.19200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.73000   | 0.73000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.47200   | 2.47000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.41300   | 4.40900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.38900   | 6.38500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.37900   | 8.37400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.62500   | 0.62500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.17600   | 0.17500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.69500   | 0.69500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.42500   | 2.42300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.36300   | 4.36000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.33900   | 6.33500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.32900   | 8.32400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.16000   | 0.16000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.65900   | 0.66000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.37700   | 2.37600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.31400   | 4.31100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.29000   | 6.28600                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.27900   | 8.27400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.14500   | 0.14500                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.33100   | 2.32900                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.26500   | 4.26200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.24100   | 6.23700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.22900   | 8.22400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 1.03800   | 1.03700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.13100   | 0.13100                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.59100   | 0.59200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.28400   | 2.28200                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.21600   | 4.21300                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.19100   | 6.18700                         | 0             |
| 15/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.17900   | 8.17400                         | 0             |
| 15/03/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 7.89970   | 7.90440                         | 0             |
| 15/03/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.52100   | 0.52500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | \$ / R On 14 March 2011 | 8.05   | C            | Foreign Exchange Future | 0.49900   | 0.50400                         | 0             |
| 15/03/2010 | \$ / R On 14 March 2011 | 7.95   | C            | Foreign Exchange Future | 0.54300   | 0.54800                         | 0             |
| 15/03/2010 | \$ / R On 14 March 2011 | 7.95   | P            | Foreign Exchange Future | 0.59300   | 0.59400                         | 0             |
| 15/03/2010 | \$ / R On 14 March 2011 | 8.05   | P            | Foreign Exchange Future | 0.64900   | 0.65000                         | 0             |
| 15/03/2010 | \$ / R On 14 March 2011 | 8.00   | P            | Foreign Exchange Future | 0.62100   | 0.62100                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  |        |              | Foreign Exchange Future | 11.14130  | 11.19760                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 11.00  | C            | Foreign Exchange Future | 0.14100   | 0.20200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 10.00  | C            | Foreign Exchange Future | 1.14100   | 1.19800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.07700                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 10.15  | C            | Foreign Exchange Future | 0.99100   | 1.04800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 11.10  | C            | Foreign Exchange Future | 0.04100   | 0.11400                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010  | 10.10  | C            | Foreign Exchange Future | 1.04100   | 1.09800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 1.99100   | 2.04800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.01000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.79100   | 0.84800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 1.79100   | 1.84800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.04600                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.94100   | 0.99800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 1.94100   | 1.99800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.02800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.89100   | 0.94800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 1.89100   | 1.94800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00600                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.74100   | 0.79800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 1.74100   | 1.79800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.09100   | 0.15600                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 1.09100   | 1.14800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.69100   | 0.74800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 1.69100   | 1.74800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.01700                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.84100   | 0.89800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 1.84100   | 1.89800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.24100   | 0.29900                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 1.24100   | 1.29800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.49100   | 0.54800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 1.49100   | 1.54800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.39100   | 0.44800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 1.39100   | 1.44800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.59100   | 0.64800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 1.59100   | 1.64800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.29100   | 0.34800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 1.29100   | 1.34800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.19100   | 0.25000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 1.19100   | 1.24800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.34100   | 0.39800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 1.34100   | 1.39800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.44100   | 0.49800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 1.44100   | 1.49800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 2.39100   | 2.44800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 2.94100   | 2.99800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 2.69100   | 2.74800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 2.44100   | 2.49800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 2.74100   | 2.79800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.54100   | 0.59800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 1.54100   | 1.59800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.64100   | 0.69800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 1.64100   | 1.69800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 2.54100   | 2.59800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 2.64100   | 2.69800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 2.59100   | 2.64800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 2.34100   | 2.39800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 2.24100   | 2.29800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 2.29100   | 2.34800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 2.19100   | 2.24800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 2.04100   | 2.09800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 2.09100   | 2.14800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 2.79100   | 2.84800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 3.19100   | 3.24800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 2.14100   | 2.19800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 3.14100   | 3.19800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 3.29100   | 3.34800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 3.09100   | 3.14800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 2.49100   | 2.54800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 2.99100   | 3.04800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 5.05900   | 5.00200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.20  | P            | Foreign Exchange Future | 7.05900   | 7.00200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.20  | P            | Foreign Exchange Future | 9.05900   | 9.00200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.65  | P            | Foreign Exchange Future | 7.50900   | 7.45200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.65  | P            | Foreign Exchange Future | 9.50900   | 9.45200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 3.20900   | 3.15200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.35  | P            | Foreign Exchange Future | 5.20900   | 5.15200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.35  | P            | Foreign Exchange Future | 7.20900   | 7.15200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.35  | P            | Foreign Exchange Future | 9.20900   | 9.15200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 3.90900   | 3.85200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.05  | P            | Foreign Exchange Future | 5.90900   | 5.85200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.05  | P            | Foreign Exchange Future | 7.90900   | 7.85200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.05  | P            | Foreign Exchange Future | 9.90900   | 9.85200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 4.00900   | 3.95200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 6.00900   | 5.95200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 8.00900   | 7.95200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.15  | P            | Foreign Exchange Future | 10.00900  | 9.95200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 3.95900   | 3.90200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 5.95900   | 5.90200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 7.95900   | 7.90200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.10  | P            | Foreign Exchange Future | 9.95900   | 9.90200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.95  | P            | Foreign Exchange Future | 7.80900   | 7.75200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.95  | P            | Foreign Exchange Future | 9.80900   | 9.75200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.85  | P            | Foreign Exchange Future | 7.70900   | 7.65200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.85  | P            | Foreign Exchange Future | 9.70900   | 9.65200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.90  | P            | Foreign Exchange Future | 7.75900   | 7.70200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.90  | P            | Foreign Exchange Future | 9.75900   | 9.70200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.80  | P            | Foreign Exchange Future | 7.65900   | 7.60200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.80  | P            | Foreign Exchange Future | 9.65900   | 9.60200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.55  | P            | Foreign Exchange Future | 7.40900   | 7.35200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.55  | P            | Foreign Exchange Future | 9.40900   | 9.35200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.50  | P            | Foreign Exchange Future | 7.35900   | 7.30200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.50  | P            | Foreign Exchange Future | 9.35900   | 9.30200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.60  | P            | Foreign Exchange Future | 7.45900   | 7.40200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.60  | P            | Foreign Exchange Future | 9.45900   | 9.40200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 2.35900   | 2.30200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 0.35900   | 0.30400                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 1.35900   | 1.30200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 3.35900   | 3.30200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 4.35900   | 4.30200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.50  | P            | Foreign Exchange Future | 5.35900   | 5.30200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 6.35900   | 6.30200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 0.45900   | 0.40300                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.75  | P            | Foreign Exchange Future | 9.60900   | 9.55200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 3.25900   | 3.20200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.40  | P            | Foreign Exchange Future | 5.25900   | 5.20200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.40  | P            | Foreign Exchange Future | 7.25900   | 7.20200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.40  | P            | Foreign Exchange Future | 9.25900   | 9.20200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.70  | P            | Foreign Exchange Future | 7.55900   | 7.50200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.70  | P            | Foreign Exchange Future | 9.55900   | 9.50200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 3.30900   | 3.25200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.45  | P            | Foreign Exchange Future | 5.30900   | 5.25200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.45  | P            | Foreign Exchange Future | 7.30900   | 7.25200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.45  | P            | Foreign Exchange Future | 9.30900   | 9.25200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 3.05900   | 3.00200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.75  | P            | Foreign Exchange Future | 7.60900   | 7.55200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 1.45900   | 1.40200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 2.45900   | 2.40200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 3.45900   | 3.40200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 4.45900   | 4.40200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.60  | P            | Foreign Exchange Future | 5.45900   | 5.40200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 6.45900   | 6.40200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 0.55900   | 0.50200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 1.55900   | 1.50200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 2.55900   | 2.50200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 3.55900   | 3.50200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 4.55900   | 4.50200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.70  | P            | Foreign Exchange Future | 5.55900   | 5.50200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 6.55900   | 6.50200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 0.65900   | 0.60200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 1.65900   | 1.60200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 2.65900   | 2.60200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 3.65900   | 3.60200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 4.65900   | 4.60200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.80  | P            | Foreign Exchange Future | 5.65900   | 5.60200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 6.65900   | 6.60200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 0.80900   | 0.75200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 1.80900   | 1.75200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 2.80900   | 2.75200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 3.80900   | 3.75200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 4.80900   | 4.75200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.95  | P            | Foreign Exchange Future | 5.80900   | 5.75200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 6.80900   | 6.75200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 0.70900   | 0.65200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 1.70900   | 1.65200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 2.70900   | 2.65200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 3.70900   | 3.65200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 4.70900   | 4.65200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.85  | P            | Foreign Exchange Future | 5.70900   | 5.65200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 6.70900   | 6.65200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 0.40900   | 0.35300                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 1.40900   | 1.35200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 2.40900   | 2.35200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 3.40900   | 3.35200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 4.40900   | 4.35200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.55  | P            | Foreign Exchange Future | 5.40900   | 5.35200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 6.40900   | 6.35200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 0.60900   | 0.55200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 1.60900   | 1.55200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 2.60900   | 2.55200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 3.60900   | 3.55200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 4.60900   | 4.55200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.75  | P            | Foreign Exchange Future | 5.60900   | 5.55200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 6.60900   | 6.55200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 0.50900   | 0.45200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 1.50900   | 1.45200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 2.50900   | 2.45200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 3.50900   | 3.45200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 4.50900   | 4.45200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.65  | P            | Foreign Exchange Future | 5.50900   | 5.45200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 6.50900   | 6.45200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 0.75900   | 0.70200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 1.75900   | 1.70200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 2.75900   | 2.70200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 3.75900   | 3.70200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 4.75900   | 4.70200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.90  | P            | Foreign Exchange Future | 5.75900   | 5.70200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 6.75900   | 6.70200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 2.90900   | 2.85200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 0.15900   | 0.11900                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 12.30  | P            | Foreign Exchange Future | 1.15900   | 1.10200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 2.15900   | 2.10200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.30  | P            | Foreign Exchange Future | 3.15900   | 3.10200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 4.15900   | 4.10200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.30  | P            | Foreign Exchange Future | 5.15900   | 5.10200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 6.15900   | 6.10200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 8.15900   | 8.10200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.30  | P            | Foreign Exchange Future | 10.15900  | 10.10200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 0.30900   | 0.25500                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 1.30900   | 1.25200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 2.30900   | 2.25200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 4.30900   | 4.25200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 6.30900   | 6.25200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 8.30900   | 8.25200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.45  | P            | Foreign Exchange Future | 10.30900  | 10.25200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 8.40900   | 8.35200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.55  | P            | Foreign Exchange Future | 10.40900  | 10.35200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 8.45900   | 8.40200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.60  | P            | Foreign Exchange Future | 10.45900  | 10.40200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 8.60900   | 8.55200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.75  | P            | Foreign Exchange Future | 10.60900  | 10.55200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 8.70900   | 8.65200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.85  | P            | Foreign Exchange Future | 10.70900  | 10.65200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 8.75900   | 8.70200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.90  | P            | Foreign Exchange Future | 10.75900  | 10.70200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 8.80900   | 8.75200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.95  | P            | Foreign Exchange Future | 10.80900  | 10.75200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.00000   | 0.00800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 0.90900   | 0.85200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 1.90900   | 1.85200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 4.90900   | 4.85200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 6.90900   | 6.85200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 8.90900   | 8.85200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 22.05  | P            | Foreign Exchange Future | 10.90900  | 10.85200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 8.65900   | 8.60200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.80  | P            | Foreign Exchange Future | 10.65900  | 10.60200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 8.50900   | 8.45200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.65  | P            | Foreign Exchange Future | 10.50900  | 10.45200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 0.25900   | 0.20800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 1.25900   | 1.20200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 2.25900   | 2.20200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 4.25900   | 4.20200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 6.25900   | 6.20200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 8.25900   | 8.20200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.40  | P            | Foreign Exchange Future | 10.25900  | 10.20200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 0.10900   | 0.08000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 1.10900   | 1.05200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 2.10900   | 2.05200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 4.10900   | 4.05200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 6.10900   | 6.05200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 8.10900   | 8.05200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.25  | P            | Foreign Exchange Future | 10.10900  | 10.05200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 0.05900   | 0.04800                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 1.05900   | 1.00200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 2.05900   | 2.00200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 4.05900   | 4.00200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 6.05900   | 6.00200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 8.05900   | 8.00200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.20  | P            | Foreign Exchange Future | 10.05900  | 10.00200                        | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 0.20900   | 0.16200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 1.20900   | 1.15200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 2.20900   | 2.15200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 4.20900   | 4.15200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 6.20900   | 6.15200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 8.20900   | 8.15200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.35  | P            | Foreign Exchange Future | 10.20900  | 10.15200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 8.35900   | 8.30200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 21.50  | P            | Foreign Exchange Future | 10.35900  | 10.30200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.00000   | 0.01600                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 0.95900   | 0.90200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 1.95900   | 1.90200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 2.95900   | 2.90200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 4.95900   | 4.90200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 6.95900   | 6.90200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 8.95900   | 8.90200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 22.10  | P            | Foreign Exchange Future | 10.95900  | 10.90200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 0.00900   | 0.02900                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 1.00900   | 0.95200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 2.00900   | 1.95200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 3.00900   | 2.95200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 5.00900   | 4.95200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.15  | P            | Foreign Exchange Future | 7.00900   | 6.95200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.15  | P            | Foreign Exchange Future | 9.00900   | 8.95200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 22.15  | P            | Foreign Exchange Future | 11.00900  | 10.95200                        | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.00000   | 0.00400                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 0.85900   | 0.80200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 1.85900   | 1.80200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 2.85900   | 2.80200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 4.85900   | 4.80200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 6.85900   | 6.80200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 8.85900   | 8.80200                         | 0             |
| 15/03/2010 | £ / R On 15 March 2010 | 22.00  | P            | Foreign Exchange Future | 10.85900  | 10.80200                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010  |        |              | Foreign Exchange Future | 11.31810  | 11.38030                        | 32,852        |
| 15/03/2010 | £ / R On 14 June 2010  | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 15.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 15.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 13.60  | C            | Foreign Exchange Future | 0.02800   | 0.03300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.07900   | 0.08800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.79000   | 0.84400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 9.60   | C            | Foreign Exchange Future | 1.72700   | 1.79000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 12.45  | C            | Foreign Exchange Future | 0.09200   | 0.10200                         | 8,032         |
| 15/03/2010 | £ / R On 14 June 2010  | 11.45  | C            | Foreign Exchange Future | 0.28500   | 0.31300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 10.45  | C            | Foreign Exchange Future | 0.91500   | 0.97100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 9.45   | C            | Foreign Exchange Future | 1.87500   | 1.93800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010  | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.11300   | 0.12600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.36500   | 0.40500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.09400   | 1.15700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.34100   | 0.37900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.04700   | 1.11000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.04600   | 0.05100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.12000   | 0.13200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.39100   | 0.43200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.14200   | 1.20500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.18800   | 0.20700                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.63800   | 0.68900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.53100   | 1.59300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.02700   | 0.03100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.22400   | 0.24700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.75000   | 0.80400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.03000   | 0.03600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.08300   | 0.09200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.25300   | 0.27800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.83100   | 0.88600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.77700   | 1.83900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.13400   | 0.14800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.44500   | 0.48900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.05500   | 0.06000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.14900   | 0.16500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.50500   | 0.55100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.33500   | 1.39800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.02500   | 0.02900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.07200   | 0.08000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.21100   | 0.23300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.71200   | 0.76500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.62900   | 1.69100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.17700   | 0.19600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.60300   | 0.65200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.48200   | 1.54400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.04800   | 0.05300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.12600   | 0.14000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.19000   | 1.25300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.05200   | 0.05800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.14100   | 0.15600                         | 28            |
| 15/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.47400   | 0.51900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.28700   | 1.35000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.05700   | 0.06300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.15800   | 0.17500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.53600   | 0.58300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.38400   | 1.44700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.06000   | 0.06600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.16700   | 0.18500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.43300   | 1.49600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.06900   | 0.07600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.19900   | 0.22000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.67400   | 0.72600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.58000   | 1.64200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.02300   | 0.02700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.03500   | 0.04100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.04400   | 0.04900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.32100   | 0.35500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 1.00200   | 1.06200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.97400   | 2.03700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 8,032         |
| 15/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.30200   | 0.33200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.95800   | 1.01500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.03300   | 0.03800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.08700   | 0.09700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.26800   | 0.29500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.87200   | 0.92800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.82600   | 1.88800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.09700   | 0.10700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.56900   | 0.61700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.92500   | 1.98700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.41800   | 3.48100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.07500   | 0.08300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.41700   | 0.45900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.67800   | 1.74100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.16900   | 3.23100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.05000   | 0.05500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.23800   | 0.26200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.23800   | 1.30100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.72000   | 2.78200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.02200   | 0.02500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.04300   | 0.04700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.06500   | 0.07200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.10800   | 0.11900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.04000   | 0.04500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.06200   | 0.06900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.10200   | 0.11300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.01800   | 0.02100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 11,194        |
| 15/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.03700   | 0.04300                         | 11,194        |
| 15/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.37100   | 2.43400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.52100   | 2.58300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.62000   | 2.68200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.57000   | 2.63300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.32200   | 2.38400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.22200   | 2.28500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.27200   | 2.33400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.17300   | 2.23500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.02400   | 2.08600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.07300   | 2.13600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.77000   | 2.83200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.12300   | 2.18500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.11900   | 3.18100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.26900   | 3.33100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.06900   | 3.13100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.47100   | 2.53300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.67000   | 2.73200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 2.96900   | 3.03100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.91900   | 2.98200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.42100   | 2.48300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.63600   | 3.57500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.63300   | 5.57100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.63200   | 7.57000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.63200   | 9.57000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.18200   | 8.12000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.18200  | 10.12000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.58700   | 3.52600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.58200   | 7.52000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.58200   | 9.52000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.08200   | 9.02000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.33900   | 3.27800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.33200   | 9.27000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.53700   | 3.47600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.53300   | 5.47100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.53200   | 7.47000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.53200   | 9.47000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.24000   | 3.17900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.23200   | 9.17000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.93200   | 7.87000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.93200   | 9.87000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 8.03200   | 7.97000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 10.03200  | 9.97000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.98200   | 7.92000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.98200   | 9.92000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.83500   | 3.77400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.83200   | 7.77000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.83200   | 9.77000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.73200   | 7.67000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.73200   | 9.67000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.78600   | 3.72400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.78300   | 5.72100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.78200   | 9.72000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.68200   | 7.62000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.68200   | 9.62000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.43200   | 7.37000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.43200   | 9.37000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.38800   | 3.32700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.38300   | 5.32100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.38200   | 7.32000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.38200   | 9.32000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.48700   | 3.42600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.48300   | 5.42100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.48200   | 7.42000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.48200   | 9.42000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 3.04200   | 2.98200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.88200   | 9.82000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.88200   | 7.82000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.11900   | 2.06300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.18300   | 6.12100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.65000   | 2.59100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.13400   | 1.08300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.59400   | 1.53900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.07200   | 2.01500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.55200   | 2.49400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 4.03500   | 3.97300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 5.03300   | 4.97100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 6.03300   | 5.97100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 7.03200   | 6.97000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.79600   | 2.73700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.09000   | 1.03900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.54700   | 1.49200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 2.02500   | 1.96700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.50400   | 2.44500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 2.99300   | 2.93300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 3.98500   | 3.92300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 4.98300   | 4.92100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 5.98300   | 5.92100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.98200   | 6.92000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.52000   | 0.48200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.83200   | 1.77500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.28900   | 3.22900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.78300   | 4.72200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.28300   | 6.22100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.78200   | 7.72000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.28200   | 9.22000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.24900   | 0.22900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.40700   | 1.35300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.84500   | 2.78600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.33400   | 4.27200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.83300   | 5.77100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.33200   | 7.27000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.83200   | 8.77000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.69800   | 2.63900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.15100   | 0.13700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.17900   | 1.12700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.60100   | 2.54200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.08400   | 4.02300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.58300   | 5.52100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.08200   | 7.02000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.58200   | 8.52000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.05400   | 0.04800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.45000   | 0.41500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.26900   | 1.21700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.21500   | 2.15800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.19000   | 3.13000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.18400   | 4.12300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.18300   | 5.12100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.04000   | 0.03500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.38400   | 0.35200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.09100   | 3.03100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.08300   | 5.02100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.08300   | 6.02100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.03400   | 0.03200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.35300   | 0.32500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.23300   | 6.17100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.97600   | 1.91900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.43800   | 3.37700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.43400   | 4.37200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.43300   | 5.37100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.43200   | 6.37100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.16700   | 2.11100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.68600   | 3.62500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.68300   | 4.62200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.68300   | 5.62100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.68200   | 6.62000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.45500   | 2.39700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.10600   | 0.09600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.63100   | 0.59000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.50100   | 1.44600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.93500   | 3.87300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.93300   | 4.87100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.93300   | 5.87100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.93200   | 6.87000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.74900   | 0.70500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.64200   | 1.58600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.16800   | 0.15300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.79000   | 0.74500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.68900   | 1.63300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.13400   | 4.07300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.13300   | 5.07100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.13300   | 6.07100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.13200   | 7.07000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.20600   | 0.18900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.87300   | 0.82600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.78400   | 1.72800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.74700   | 2.68800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.23400   | 4.17200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.23300   | 5.17100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.23200   | 7.17000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.95800   | 0.91000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.88000   | 1.82300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.33300   | 5.27100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.33200   | 6.27100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.13500   | 0.12200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.70900   | 0.66600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.09400   | 0.08500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.59300   | 0.55300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.45400   | 1.40000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.40700   | 2.34900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.88500   | 3.82400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.88300   | 4.82100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.88300   | 5.82100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.88200   | 6.82000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.18700   | 0.17100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.83100   | 0.78500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.73700   | 1.68000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.18200   | 7.12000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.22700   | 0.20900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.91600   | 0.86800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.28400   | 4.22200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.28300   | 5.22100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.28200   | 7.22000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.94400   | 2.88400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.06300   | 0.05600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.48500   | 0.44800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.31500   | 1.26200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.26200   | 2.20600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.73600   | 3.67500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.73300   | 4.67200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.73300   | 5.67100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.73200   | 6.67000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.23200   | 8.17000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.23200  | 10.17000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.08200   | 0.07400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.55600   | 0.51700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.35900   | 2.30100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.33200   | 8.27000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.33200  | 10.27000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.43200   | 8.37000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.43200  | 10.37000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.12000   | 0.10900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.67000   | 0.62700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.48400   | 4.42200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.48200   | 6.42100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.48200   | 8.42000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.48200  | 10.42000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.63400   | 4.57200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.63200   | 6.57000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.63200   | 8.57000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.63200  | 10.57000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.68200   | 8.62000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.68200  | 10.62000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.83300   | 4.77200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.83200   | 6.77000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.83200  | 10.77000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.27300   | 0.25200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 1.00200   | 0.95200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.92800   | 1.87100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.89400   | 2.83500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.88200   | 8.82000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.88200  | 10.82000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.02900   | 0.03000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.32300   | 0.29900                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.98200   | 8.92000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.98200  | 10.92000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.29700   | 0.27500                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 1.04500   | 0.99600                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.93200   | 8.87000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.93200  | 10.87000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.78200   | 6.72000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.78200   | 8.72000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.78200  | 10.72000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.58400   | 4.52200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.58200   | 6.52000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.58200  | 10.52000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.04700   | 0.04100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | £ / R On 14 June 2010      | 11.45  | P            | Foreign Exchange Future | 0.41700   | 0.38300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 12.45  | P            | Foreign Exchange Future | 1.22400   | 1.17200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 19.45  | P            | Foreign Exchange Future | 8.13200   | 8.07000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 21.45  | P            | Foreign Exchange Future | 10.13200  | 10.07000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 19.40  | P            | Foreign Exchange Future | 8.08200   | 8.02000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 21.40  | P            | Foreign Exchange Future | 10.08200  | 10.02000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 9.60   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 0.07200   | 0.06400                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 1.36100   | 1.30800                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 13.60  | P            | Foreign Exchange Future | 2.31000   | 2.25300                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 8.28200   | 8.22000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 21.60  | P            | Foreign Exchange Future | 10.28200  | 10.22000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 15.70  | P            | Foreign Exchange Future | 4.38400   | 4.32200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 17.70  | P            | Foreign Exchange Future | 6.38200   | 6.32100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 19.70  | P            | Foreign Exchange Future | 8.38200   | 8.32000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 21.70  | P            | Foreign Exchange Future | 10.38200  | 10.32000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 15.85  | P            | Foreign Exchange Future | 4.53400   | 4.47200                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 17.85  | P            | Foreign Exchange Future | 6.53200   | 6.47100                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 19.85  | P            | Foreign Exchange Future | 8.53200   | 8.47000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 21.85  | P            | Foreign Exchange Future | 10.53200  | 10.47000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 20.35  | P            | Foreign Exchange Future | 9.03200   | 8.97000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 22.35  | P            | Foreign Exchange Future | 11.03200  | 10.97000                        | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 20.05  | P            | Foreign Exchange Future | 8.73200   | 8.67000                         | 0             |
| 15/03/2010 | £ / R On 14 June 2010      | 22.05  | P            | Foreign Exchange Future | 10.73200  | 10.67000                        | 0             |
| 15/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.50650  | 11.56890                        | 2,522         |
| 15/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.21200   | 0.23100                         | 0             |
| 15/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.20100   | 0.22100                         | 0             |
| 15/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.22200   | 0.24300                         | 0             |
| 15/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.39600   | 1.35400                         | 0             |
| 15/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.47500   | 1.43200                         | 0             |
| 15/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.43600   | 1.39200                         | 0             |
| 15/03/2010 | ¥ / R On 15 March 2010     |        |              | Foreign Exchange Future | 0.08155   | 0.08140                         | 0             |
| 15/03/2010 | ¥ / R On 15 March 2010     | 0.08   | C            | Foreign Exchange Future | 0.00155   | 0.00154                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | ¥ / R On 15 March 2010 | 0.09   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | ¥ / R On 15 March 2010 | 0.07   | C            | Foreign Exchange Future | 0.01155   | 0.01140                         | 0             |
| 15/03/2010 | ¥ / R On 15 March 2010 | 0.07   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | ¥ / R On 15 March 2010 | 0.09   | P            | Foreign Exchange Future | 0.00845   | 0.00860                         | 0             |
| 15/03/2010 | ¥ / R On 15 March 2010 | 0.08   | P            | Foreign Exchange Future | 0.00000   | 0.00014                         | 0             |
| 15/03/2010 | ¥ / R On 14 June 2010  |        |              | Foreign Exchange Future | 0.08290   | 0.08290                         | 1,364         |
| 15/03/2010 | ¥ / R On 14 June 2010  | 0.08   | C            | Foreign Exchange Future | 0.00505   | 0.00510                         | 0             |
| 15/03/2010 | ¥ / R On 14 June 2010  | 0.09   | C            | Foreign Exchange Future | 0.00165   | 0.00171                         | 0             |
| 15/03/2010 | ¥ / R On 14 June 2010  | 0.07   | C            | Foreign Exchange Future | 0.01304   | 0.01302                         | 0             |
| 15/03/2010 | ¥ / R On 14 June 2010  | 0.07   | P            | Foreign Exchange Future | 0.00014   | 0.00012                         | 0             |
| 15/03/2010 | ¥ / R On 14 June 2010  | 0.09   | P            | Foreign Exchange Future | 0.00875   | 0.00881                         | 0             |
| 15/03/2010 | ¥ / R On 14 June 2010  | 0.08   | P            | Foreign Exchange Future | 0.00215   | 0.00220                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 |        |              | Foreign Exchange Future | 10.13770  | 10.16820                        | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.65   | C            | Foreign Exchange Future | 0.48800   | 0.51800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 1.48800   | 1.51800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.65   | C            | Foreign Exchange Future | 2.48800   | 2.51800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 15 March 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.55   | C            | Foreign Exchange Future | 0.58800   | 0.61800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 1.58800   | 1.61800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.55   | C            | Foreign Exchange Future | 2.58800   | 2.61800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.40   | C            | Foreign Exchange Future | 0.73800   | 0.76800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 1.73800   | 1.76800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.40   | C            | Foreign Exchange Future | 2.73800   | 2.76800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.45   | C            | Foreign Exchange Future | 0.68800   | 0.71800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 1.68800   | 1.71800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.45   | C            | Foreign Exchange Future | 2.68800   | 2.71800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 15 March 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.60   | C            | Foreign Exchange Future | 0.53800   | 0.56800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 1.53800   | 1.56800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.60   | C            | Foreign Exchange Future | 2.53800   | 2.56800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.35  | C            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.35   | C            | Foreign Exchange Future | 0.78800   | 0.81800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.35   | C            | Foreign Exchange Future | 1.78800   | 1.81800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.35   | C            | Foreign Exchange Future | 2.78800   | 2.81800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.50   | C            | Foreign Exchange Future | 0.63800   | 0.66800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 1.63800   | 1.66800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.50   | C            | Foreign Exchange Future | 2.63800   | 2.66800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 15 March 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.70   | C            | Foreign Exchange Future | 0.43800   | 0.46800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 1.43800   | 1.46800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.70   | C            | Foreign Exchange Future | 2.43800   | 2.46800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.75   | C            | Foreign Exchange Future | 0.38800   | 0.41800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 1.38800   | 1.41800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.75   | C            | Foreign Exchange Future | 2.38800   | 2.41800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.95   | C            | Foreign Exchange Future | 0.18800   | 0.21900                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 1.18800   | 1.21800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.95   | C            | Foreign Exchange Future | 2.18800   | 2.21800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.00  | C            | Foreign Exchange Future | 0.13800   | 0.17000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 1.13800   | 1.16800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.00   | C            | Foreign Exchange Future | 2.13800   | 2.16800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 15 March 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.85   | C            | Foreign Exchange Future | 0.28800   | 0.31800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 1.28800   | 1.31800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.85   | C            | Foreign Exchange Future | 2.28800   | 2.31800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.80   | C            | Foreign Exchange Future | 0.33800   | 0.36800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 1.33800   | 1.36800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.80   | C            | Foreign Exchange Future | 2.33800   | 2.36800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.90   | C            | Foreign Exchange Future | 0.23800   | 0.26800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 1.23800   | 1.26800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.90   | C            | Foreign Exchange Future | 2.23800   | 2.26800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.15  | C            | Foreign Exchange Future | 0.00000   | 0.04600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.98800   | 1.01800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.15   | C            | Foreign Exchange Future | 1.98800   | 2.01800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.05  | C            | Foreign Exchange Future | 0.08800   | 0.12300                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 1.08800   | 1.11800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.05   | C            | Foreign Exchange Future | 2.08800   | 2.11800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.10  | C            | Foreign Exchange Future | 0.03800   | 0.08100                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 1.03800   | 1.06800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.20   | C            | Foreign Exchange Future | 2.93800   | 2.96800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 2.88800   | 2.91800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 3.03800   | 3.06800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.10   | C            | Foreign Exchange Future | 2.03800   | 2.06800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 15 March 2010 | 10.20  | C            | Foreign Exchange Future | 0.00000   | 0.02500                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.20   | C            | Foreign Exchange Future | 0.93800   | 0.96800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.20   | C            | Foreign Exchange Future | 1.93800   | 1.96800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.25  | C            | Foreign Exchange Future | 0.00000   | 0.01300                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.88800   | 0.91800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.25   | C            | Foreign Exchange Future | 1.88800   | 1.91800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 2.98800   | 3.01800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.30  | C            | Foreign Exchange Future | 0.00000   | 0.00600                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.30   | C            | Foreign Exchange Future | 0.83800   | 0.86800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.30   | C            | Foreign Exchange Future | 1.83800   | 1.86800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.30   | C            | Foreign Exchange Future | 2.83800   | 2.86800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.30  | P            | Foreign Exchange Future | 0.16200   | 0.13800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.30  | P            | Foreign Exchange Future | 1.16200   | 1.13200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.30  | P            | Foreign Exchange Future | 3.16200   | 3.13200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.30  | P            | Foreign Exchange Future | 5.16200   | 5.13200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.30  | P            | Foreign Exchange Future | 7.16200   | 7.13200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.30  | P            | Foreign Exchange Future | 9.16200   | 9.13200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.15  | P            | Foreign Exchange Future | 7.01200   | 6.98200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.15  | P            | Foreign Exchange Future | 9.01200   | 8.98200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.10  | P            | Foreign Exchange Future | 1.96200   | 1.93200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.25  | P            | Foreign Exchange Future | 0.11200   | 0.09500                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 1.11200   | 1.08200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.25  | P            | Foreign Exchange Future | 2.11200   | 2.08200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 3.11200   | 3.08200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.25  | P            | Foreign Exchange Future | 4.11200   | 4.08200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 5.11200   | 5.08200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 16.25  | P            | Foreign Exchange Future | 6.11200   | 6.08200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.20  | P            | Foreign Exchange Future | 0.06200   | 0.05700                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.20  | P            | Foreign Exchange Future | 1.06200   | 1.03200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.20  | P            | Foreign Exchange Future | 2.06200   | 2.03200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.20  | P            | Foreign Exchange Future | 3.06200   | 3.03200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.20  | P            | Foreign Exchange Future | 4.06200   | 4.03200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.20  | P            | Foreign Exchange Future | 5.06200   | 5.03200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 16.20  | P            | Foreign Exchange Future | 6.06200   | 6.03200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.20  | P            | Foreign Exchange Future | 7.06200   | 7.03200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.20  | P            | Foreign Exchange Future | 9.06200   | 9.03200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.10  | P            | Foreign Exchange Future | 6.96200   | 6.93200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.10  | P            | Foreign Exchange Future | 8.96200   | 8.93200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.25  | P            | Foreign Exchange Future | 7.11200   | 7.08200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.25  | P            | Foreign Exchange Future | 9.11200   | 9.08200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.10  | P            | Foreign Exchange Future | 0.00000   | 0.01300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 0.96200   | 0.93200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 2.96200   | 2.93200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.10  | P            | Foreign Exchange Future | 3.96200   | 3.93200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 4.96200   | 4.93200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 16.10  | P            | Foreign Exchange Future | 5.96200   | 5.93200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.05  | P            | Foreign Exchange Future | 0.00000   | 0.00500                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 0.91200   | 0.88200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.05  | P            | Foreign Exchange Future | 1.91200   | 1.88200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 2.91200   | 2.88200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.05  | P            | Foreign Exchange Future | 3.91200   | 3.88200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 4.91200   | 4.88200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 16.05  | P            | Foreign Exchange Future | 5.91200   | 5.88200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.15  | P            | Foreign Exchange Future | 0.01200   | 0.02800                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 1.01200   | 0.98200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.15  | P            | Foreign Exchange Future | 2.01200   | 1.98200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 3.01200   | 2.98200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.15  | P            | Foreign Exchange Future | 4.01200   | 3.98200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 5.01200   | 4.98200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 16.15  | P            | Foreign Exchange Future | 6.01200   | 5.98200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 0.76200   | 0.73200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.90  | P            | Foreign Exchange Future | 1.76200   | 1.73200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 2.76200   | 2.73200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.90  | P            | Foreign Exchange Future | 3.76200   | 3.73200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 4.76200   | 4.73200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.90  | P            | Foreign Exchange Future | 5.76200   | 5.73200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 15 March 2010 | 9.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 0.66200   | 0.63200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.80  | P            | Foreign Exchange Future | 1.66200   | 1.63200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 2.66200   | 2.63200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.80  | P            | Foreign Exchange Future | 3.66200   | 3.63200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 4.66200   | 4.63200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.80  | P            | Foreign Exchange Future | 5.66200   | 5.63200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 0.71200   | 0.68200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.85  | P            | Foreign Exchange Future | 1.71200   | 1.68200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 2.71200   | 2.68200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.85  | P            | Foreign Exchange Future | 3.71200   | 3.68200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 4.71200   | 4.68200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.85  | P            | Foreign Exchange Future | 5.71200   | 5.68200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.00  | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 0.86200   | 0.83200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.00  | P            | Foreign Exchange Future | 1.86200   | 1.83200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 2.86200   | 2.83200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.00  | P            | Foreign Exchange Future | 3.86200   | 3.83200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 4.86200   | 4.83200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 16.00  | P            | Foreign Exchange Future | 5.86200   | 5.83200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 0.81200   | 0.78200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.95  | P            | Foreign Exchange Future | 1.81200   | 1.78200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 2.81200   | 2.78200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.95  | P            | Foreign Exchange Future | 3.81200   | 3.78200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 4.81200   | 4.78200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.95  | P            | Foreign Exchange Future | 5.81200   | 5.78200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 15 March 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 0.61200   | 0.58200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.75  | P            | Foreign Exchange Future | 1.61200   | 1.58200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 2.61200   | 2.58200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.75  | P            | Foreign Exchange Future | 3.61200   | 3.58200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 4.61200   | 4.58200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.75  | P            | Foreign Exchange Future | 5.61200   | 5.58200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 0.56200   | 0.53200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.70  | P            | Foreign Exchange Future | 1.56200   | 1.53200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 2.56200   | 2.53200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.70  | P            | Foreign Exchange Future | 3.56200   | 3.53200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 4.56200   | 4.53200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.70  | P            | Foreign Exchange Future | 5.56200   | 5.53200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 0.36200   | 0.33200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.50  | P            | Foreign Exchange Future | 1.36200   | 1.33200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 2.36200   | 2.33200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.50  | P            | Foreign Exchange Future | 3.36200   | 3.33200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 4.36200   | 4.33200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.50  | P            | Foreign Exchange Future | 5.36200   | 5.33200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.35  | P            | Foreign Exchange Future | 0.21200   | 0.18500                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.35  | P            | Foreign Exchange Future | 1.21200   | 1.18200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.35  | P            | Foreign Exchange Future | 2.21200   | 2.18200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.35  | P            | Foreign Exchange Future | 3.21200   | 3.18200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 15 March 2010 | 14.35  | P            | Foreign Exchange Future | 4.21200   | 4.18200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.35  | P            | Foreign Exchange Future | 5.21200   | 5.18200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.35  | P            | Foreign Exchange Future | 7.21200   | 7.18200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.35  | P            | Foreign Exchange Future | 9.21200   | 9.18200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.50  | P            | Foreign Exchange Future | 7.36200   | 7.33200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.50  | P            | Foreign Exchange Future | 9.36200   | 9.33200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 0.46200   | 0.43200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.60  | P            | Foreign Exchange Future | 1.46200   | 1.43200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.60  | P            | Foreign Exchange Future | 3.46200   | 3.43200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.60  | P            | Foreign Exchange Future | 5.46200   | 5.43200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.60  | P            | Foreign Exchange Future | 7.46200   | 7.43200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.60  | P            | Foreign Exchange Future | 9.46200   | 9.43200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.70  | P            | Foreign Exchange Future | 7.56200   | 7.53200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.70  | P            | Foreign Exchange Future | 9.56200   | 9.53200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.85  | P            | Foreign Exchange Future | 7.71200   | 7.68200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.85  | P            | Foreign Exchange Future | 9.71200   | 9.68200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.95  | P            | Foreign Exchange Future | 7.81200   | 7.78200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.95  | P            | Foreign Exchange Future | 9.81200   | 9.78200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 18.10  | P            | Foreign Exchange Future | 7.96200   | 7.93200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 20.10  | P            | Foreign Exchange Future | 9.96200   | 9.93200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 18.05  | P            | Foreign Exchange Future | 7.91200   | 7.88200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 20.05  | P            | Foreign Exchange Future | 9.91200   | 9.88200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.80  | P            | Foreign Exchange Future | 7.66200   | 7.63200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.80  | P            | Foreign Exchange Future | 9.66200   | 9.63200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 0.31200   | 0.28300                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.45  | P            | Foreign Exchange Future | 1.31200   | 1.28200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.45  | P            | Foreign Exchange Future | 3.31200   | 3.28200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.45  | P            | Foreign Exchange Future | 5.31200   | 5.28200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 15 March 2010 | 17.45  | P            | Foreign Exchange Future | 7.31200   | 7.28200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.45  | P            | Foreign Exchange Future | 9.31200   | 9.28200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 0.26200   | 0.23300                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.40  | P            | Foreign Exchange Future | 1.26200   | 1.23200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.40  | P            | Foreign Exchange Future | 3.26200   | 3.23200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.40  | P            | Foreign Exchange Future | 5.26200   | 5.23200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.40  | P            | Foreign Exchange Future | 7.26200   | 7.23200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.40  | P            | Foreign Exchange Future | 9.26200   | 9.23200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 0.41200   | 0.38200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.55  | P            | Foreign Exchange Future | 1.41200   | 1.38200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.55  | P            | Foreign Exchange Future | 3.41200   | 3.38200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.55  | P            | Foreign Exchange Future | 5.41200   | 5.38200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.55  | P            | Foreign Exchange Future | 7.41200   | 7.38200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.55  | P            | Foreign Exchange Future | 9.41200   | 9.38200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 2.46200   | 2.43200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.75  | P            | Foreign Exchange Future | 7.61200   | 7.58200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.75  | P            | Foreign Exchange Future | 9.61200   | 9.58200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 18.00  | P            | Foreign Exchange Future | 7.86200   | 7.83200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 20.00  | P            | Foreign Exchange Future | 9.86200   | 9.83200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 17.90  | P            | Foreign Exchange Future | 7.76200   | 7.73200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.90  | P            | Foreign Exchange Future | 9.76200   | 9.73200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 7.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 9.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 0.51200   | 0.48200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 11.65  | P            | Foreign Exchange Future | 1.51200   | 1.48200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 13.65  | P            | Foreign Exchange Future | 3.51200   | 3.48200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 15.65  | P            | Foreign Exchange Future | 5.51200   | 5.48200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 15 March 2010 | 17.65  | P            | Foreign Exchange Future | 7.51200   | 7.48200                         | 0             |
| 15/03/2010 | € / R On 15 March 2010 | 19.65  | P            | Foreign Exchange Future | 9.51200   | 9.48200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  |        |              | Foreign Exchange Future | 10.28630  | 10.33970                        | 28,447        |
| 15/03/2010 | € / R On 14 June 2010  | 12.10  | C            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 11.90  | C            | Foreign Exchange Future | 0.02500   | 0.03000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 12.00  | C            | Foreign Exchange Future | 0.02200   | 0.02600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 13.30  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 11.30  | C            | Foreign Exchange Future | 0.05600   | 0.06400                         | 25            |
| 15/03/2010 | € / R On 14 June 2010  | 10.30  | C            | Foreign Exchange Future | 0.26000   | 0.28600                         | 20            |
| 15/03/2010 | € / R On 14 June 2010  | 9.30   | C            | Foreign Exchange Future | 0.99900   | 1.05200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 8.30   | C            | Foreign Exchange Future | 1.98800   | 2.04200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 7.30   | C            | Foreign Exchange Future | 2.98600   | 3.04000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 13.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 11.60  | C            | Foreign Exchange Future | 0.03700   | 0.04300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.16200   | 0.18000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 9.60   | C            | Foreign Exchange Future | 0.72900   | 0.77900                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 1.69000   | 1.74300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 7.60   | C            | Foreign Exchange Future | 2.68700   | 2.74000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 13.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 11.70  | C            | Foreign Exchange Future | 0.03200   | 0.03800                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 10.70  | C            | Foreign Exchange Future | 0.13800   | 0.15500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 9.70   | C            | Foreign Exchange Future | 0.64600   | 0.69400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 8.70   | C            | Foreign Exchange Future | 1.59000   | 1.64400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 7.70   | C            | Foreign Exchange Future | 2.58700   | 2.64000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010  | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.05200   | 0.06000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.24000   | 0.26500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.95200   | 1.00500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 1.93800   | 1.99200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.93600   | 2.99000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.04800   | 0.05600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.22200   | 0.24600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.90600   | 0.95800                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.88900   | 1.94200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.88600   | 2.94000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.03900   | 0.04600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.17500   | 0.19500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.77200   | 0.82200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.73900   | 1.79300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.73700   | 2.79000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.04500   | 0.05200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.20500   | 0.22700                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.86100   | 0.91200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.83900   | 1.89200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.83700   | 2.89000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.04200   | 0.04900                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.18900   | 0.21000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.81600   | 0.86700                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.78900   | 1.84200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.78700   | 2.84000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.02700   | 0.03100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.10900   | 0.12300                         | 29            |
| 15/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.53000   | 0.57400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.44100   | 1.49500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 2.13800   | 2.19100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.06900   | 0.07900                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.33700   | 0.36900                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 1.14600   | 1.19900                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.12800   | 0.14300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.60600   | 0.65300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.54100   | 1.59400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.53700   | 2.59000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.08700   | 0.09800                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.42700   | 0.46500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.29300   | 1.34600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.28700   | 2.34100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.43700   | 2.49000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.02900   | 0.03300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.11800   | 0.13300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.56800   | 0.61300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.49100   | 1.54400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.48700   | 2.54000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.10100   | 0.11400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.49400   | 0.53600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.39200   | 1.44500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.38700   | 2.44000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.02400   | 0.02800                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.09400   | 0.10600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.46000   | 0.50000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.34300   | 1.39600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.33700   | 2.39000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.03000   | 0.03500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.49400   | 1.44500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.46600   | 3.41200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.46400   | 5.41000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.46400   | 7.41000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.46400   | 9.41000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.12400   | 0.11000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.75800   | 0.71600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.68800   | 1.63800                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.66500   | 3.61100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.66400   | 5.61000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.66400   | 7.61000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.66400   | 9.61000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.10800   | 0.09600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.71500   | 0.67400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.61500   | 3.56100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.61400   | 5.56000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.61400   | 7.56000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.61400   | 9.56000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.08200   | 0.07300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.63200   | 0.59300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.54300   | 1.49300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.51500   | 3.46200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.51400   | 5.46000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.51400   | 7.46000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.51400   | 9.46000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 3.86500   | 3.81100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 5.86400   | 5.81000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 7.86400   | 7.81000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 9.86400   | 9.81000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.14100   | 0.12500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.80100   | 0.75800                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.71500   | 3.66100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.71400   | 5.66000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.71400   | 7.66000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.71400   | 9.66000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.07000   | 0.06300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.59200   | 0.55300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.20100   | 0.17900                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.93300   | 0.88900                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.88300   | 1.83200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.09400   | 0.08400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.67300   | 0.63300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.59100   | 1.54100                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.56500   | 3.51200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.56400   | 5.51000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.56400   | 7.51000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.56400   | 9.51000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.03000   | 0.02700                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.40300   | 0.37000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 1.25600   | 1.20900                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 3.21600   | 3.16300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 5.21400   | 5.16000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.21400   | 7.16000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.21400   | 9.16000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.02500   | 0.02200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.36900   | 0.33700                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.20900   | 1.16200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.16600   | 3.11300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.16400   | 5.11000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.16400   | 7.11000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.16400   | 9.11000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.03600   | 0.03200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.43900   | 0.40500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.30300   | 1.25600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.26600   | 3.21200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.26400   | 5.21000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.26400   | 7.21000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.26400   | 9.21000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.33600   | 0.30600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.16200   | 1.11600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.11700   | 3.06300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.11400   | 5.06000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.11400   | 7.06000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.11400   | 9.06000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.30400   | 0.27500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.11600   | 1.07000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.06700   | 3.01300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.06400   | 5.01000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.06400   | 7.01000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.06400   | 9.01000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.06000   | 0.05400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.55200   | 0.51500                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.44600   | 1.39800                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.41600   | 3.36200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.41400   | 5.36000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 7.41400   | 7.36000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 9.41400   | 9.36000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.04300   | 0.03900                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.47600   | 0.44000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 1.35100   | 1.30300                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 3.31600   | 3.26200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 5.31400   | 5.26000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 7.31400   | 7.26000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 9.31400   | 9.26000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.27400   | 0.24600                         | 271           |
| 15/03/2010 | € / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 1.07000   | 1.02400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 3.01700   | 2.96400                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 5.01400   | 4.96000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 7.01400   | 6.96000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 9.01400   | 8.96000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 1.73600   | 1.68600                         | 0             |
| 15/03/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 1.63900   | 1.59000                         | 0             |
| 15/03/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 1.83400   | 1.78400                         | 0             |
| 15/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.46000  | 10.51370                        | 2,058         |
| 15/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.15300   | 0.16300                         | 0             |
| 15/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.35800   | 1.31400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.63180  | 10.68480                        | 1,959         |
| 15/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.03600   | 0.03800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.08400   | 0.08700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.21500   | 0.22300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.38400   | 0.39900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.76700   | 0.79900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 1.49900   | 1.54800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 2.44800   | 2.50100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.23300   | 0.24100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 16.25  | C            | Foreign Exchange Future | 0.03500   | 0.03700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 14.25  | C            | Foreign Exchange Future | 0.08200   | 0.08500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 12.25  | C            | Foreign Exchange Future | 0.21000   | 0.21700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 11.25  | C            | Foreign Exchange Future | 0.37200   | 0.38600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 10.25  | C            | Foreign Exchange Future | 0.74000   | 0.77000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 9.25   | C            | Foreign Exchange Future | 1.45500   | 1.50400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 8.25   | C            | Foreign Exchange Future | 2.39800   | 2.45100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 20.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 18.95  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 16.95  | C            | Foreign Exchange Future | 0.02300   | 0.02400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 14.95  | C            | Foreign Exchange Future | 0.06100   | 0.06400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 12.95  | C            | Foreign Exchange Future | 0.14800   | 0.15300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.24600   | 0.25500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 10.95  | C            | Foreign Exchange Future | 0.45100   | 0.46900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.91500   | 0.95200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.72500   | 1.77600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.02500   | 0.02600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.06400   | 0.06700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.15500   | 0.16100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.26000   | 0.27000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.48200   | 0.50100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.98000   | 1.01900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.81700   | 1.86900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.03900   | 0.04100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.09100   | 0.09400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.23900   | 0.24800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.43600   | 0.45400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.88400   | 0.92000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.67900   | 1.73000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.64500   | 2.69800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.03700   | 0.03900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.08700   | 0.09000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.22700   | 0.23500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.40900   | 0.42500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.82400   | 0.85700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.58800   | 1.63800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.54600   | 2.59900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.03300   | 0.03500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.07800   | 0.08100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.19400   | 0.20200                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.33800   | 0.35200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.04000   | 0.04100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.09300   | 0.09600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.69500   | 2.74700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.77100   | 1.82200                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.74400   | 2.79700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.79400   | 2.84600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.04000   | 0.04200                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.09500   | 0.09800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.25300   | 0.26200                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.46600   | 0.48500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.94700   | 0.98500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.66400   | 0.69100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.32600   | 1.37300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.25100   | 2.30300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.03100   | 0.03300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.07300   | 0.07600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.18100   | 0.18700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.30900   | 0.32100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.59400   | 0.61800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.20100   | 1.24600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 2.10300   | 2.15600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.04100   | 0.04300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.09700   | 0.10000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.31500   | 3.26500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.25900   | 5.20800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.22700   | 7.17400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.21900   | 9.16600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.02100   | 0.02100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.11900   | 0.11100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.51200   | 0.48300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.22700   | 1.18600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.09900   | 2.05200                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 3.99100   | 3.94100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 5.94900   | 5.89800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 7.92200   | 7.86900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 9.91900   | 9.86600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.09400   | 0.08800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.43200   | 0.40600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.21500   | 0.20000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.73400   | 0.70000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.52100   | 1.47700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.36300   | 3.31300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.30800   | 5.25700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.27700   | 7.22400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.26900   | 9.21600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.32600   | 7.27300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.31900   | 9.26600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.03900   | 0.03700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.41100   | 3.36100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.35800   | 5.30600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.10600   | 1.06700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 1.96200   | 1.91700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.84600   | 3.79600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.80100   | 5.75000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.77300   | 7.72000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.76900   | 9.71600                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.05600   | 0.05300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.29200   | 0.27200                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.87700   | 0.84000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.69500   | 1.65000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.55500   | 3.50500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.50500   | 5.45400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.47500   | 7.42200                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.46900   | 9.41600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.04700   | 0.04500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.25200   | 0.23500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.80400   | 0.76900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.60700   | 1.56300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.45900   | 3.40900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.40700   | 5.35600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.37600   | 7.32300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.36900   | 9.31600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.03500   | 0.03400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.19800   | 0.18400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.70000   | 0.66600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.47800   | 1.43500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.37300   | 2.32600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.28200   | 4.23200                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.24300   | 6.19100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.22100   | 8.16800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.21900  | 10.16600                        | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.04300   | 0.04100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.23300   | 0.21700                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.76900   | 0.73400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.56400   | 1.52000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.46600   | 2.41800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.37900   | 4.32900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.34100   | 6.28900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.32100   | 8.26800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.31900  | 10.26600                        | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.07300   | 0.06900                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.35800   | 0.33500                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 0.99000   | 0.95100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.82800   | 1.78200                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.70000   | 3.65000                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.65300   | 5.60200                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.62400   | 7.57100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.61900   | 9.56600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.65100   | 1.60600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.06700   | 0.06300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.33500   | 0.31400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 0.95200   | 0.91400                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.78300   | 1.73800                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.65200   | 3.60200                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.60400   | 5.55300                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.57400   | 7.52100                         | 0             |
| 15/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.56900   | 9.51600                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 |        |              | Foreign Exchange Future | 6.75330   | 6.77670                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | C            | Foreign Exchange Future | 1.50300   | 1.52700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | C            | Foreign Exchange Future | 2.50300   | 2.52700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | C            | Foreign Exchange Future | 3.50300   | 3.52700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | C            | Foreign Exchange Future | 0.80300   | 0.82700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | C            | Foreign Exchange Future | 1.80300   | 1.82700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | C            | Foreign Exchange Future | 2.80300   | 2.82700                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | C            | Foreign Exchange Future | 3.80300   | 3.82700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | C            | Foreign Exchange Future | 0.90300   | 0.92700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | C            | Foreign Exchange Future | 1.90300   | 1.92700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | C            | Foreign Exchange Future | 2.90300   | 2.92700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | C            | Foreign Exchange Future | 3.90300   | 3.92700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | C            | Foreign Exchange Future | 1.00300   | 1.02700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | C            | Foreign Exchange Future | 2.00300   | 2.02700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | C            | Foreign Exchange Future | 3.00300   | 3.02700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | C            | Foreign Exchange Future | 4.00300   | 4.02700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | C            | Foreign Exchange Future | 1.30300   | 1.32700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | C            | Foreign Exchange Future | 2.30300   | 2.32700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | C            | Foreign Exchange Future | 3.30300   | 3.32700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | C            | Foreign Exchange Future | 4.30300   | 4.32700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | C            | Foreign Exchange Future | 1.10300   | 1.12700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | C            | Foreign Exchange Future | 2.10300   | 2.12700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | C            | Foreign Exchange Future | 3.10300   | 3.12700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | C            | Foreign Exchange Future | 4.10300   | 4.12700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | C            | Foreign Exchange Future | 1.05300   | 1.07700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | C            | Foreign Exchange Future | 2.05300   | 2.07700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | C            | Foreign Exchange Future | 3.05300   | 3.07700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | C            | Foreign Exchange Future | 4.05300   | 4.07700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | C            | Foreign Exchange Future | 1.15300   | 1.17700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | C            | Foreign Exchange Future | 2.15300   | 2.17700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | C            | Foreign Exchange Future | 3.15300   | 3.17700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | C            | Foreign Exchange Future | 4.15300   | 4.17700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | C            | Foreign Exchange Future | 1.20300   | 1.22700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | C            | Foreign Exchange Future | 2.20300   | 2.22700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | C            | Foreign Exchange Future | 3.20300   | 3.22700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | C            | Foreign Exchange Future | 4.20300   | 4.22700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | C            | Foreign Exchange Future | 1.25300   | 1.27700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | C            | Foreign Exchange Future | 2.25300   | 2.27700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | C            | Foreign Exchange Future | 3.25300   | 3.27700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | C            | Foreign Exchange Future | 4.25300   | 4.27700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | C            | Foreign Exchange Future | 1.35300   | 1.37700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | C            | Foreign Exchange Future | 2.35300   | 2.37700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | C            | Foreign Exchange Future | 3.35300   | 3.37700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | C            | Foreign Exchange Future | 4.35300   | 4.37700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | C            | Foreign Exchange Future | 0.65300   | 0.67700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | C            | Foreign Exchange Future | 0.75300   | 0.77700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | C            | Foreign Exchange Future | 0.70300   | 0.72700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | C            | Foreign Exchange Future | 0.00000   | 0.00500                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | C            | Foreign Exchange Future | 0.00300   | 0.03900                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | C            | Foreign Exchange Future | 0.20300   | 0.22700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | C            | Foreign Exchange Future | 0.30300   | 0.32700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | C            | Foreign Exchange Future | 0.40300   | 0.42700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | C            | Foreign Exchange Future | 0.50300   | 0.52700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | C            | Foreign Exchange Future | 0.60300   | 0.62700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | C            | Foreign Exchange Future | 0.55300   | 0.57700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | C            | Foreign Exchange Future | 0.00000   | 0.01500                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | C            | Foreign Exchange Future | 0.05300   | 0.08000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | C            | Foreign Exchange Future | 0.15300   | 0.17700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | C            | Foreign Exchange Future | 0.25300   | 0.27700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | C            | Foreign Exchange Future | 0.35300   | 0.37700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | C            | Foreign Exchange Future | 0.45300   | 0.47700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | C            | Foreign Exchange Future | 0.10300   | 0.12700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | C            | Foreign Exchange Future | 1.65300   | 1.67700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | C            | Foreign Exchange Future | 2.65300   | 2.67700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | C            | Foreign Exchange Future | 3.65300   | 3.67700                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | C            | Foreign Exchange Future | 1.70300   | 1.72700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | C            | Foreign Exchange Future | 2.70300   | 2.72700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | C            | Foreign Exchange Future | 3.70300   | 3.72700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | C            | Foreign Exchange Future | 1.75300   | 1.77700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | C            | Foreign Exchange Future | 2.75300   | 2.77700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | C            | Foreign Exchange Future | 3.75300   | 3.77700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | C            | Foreign Exchange Future | 1.60300   | 1.62700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | C            | Foreign Exchange Future | 2.60300   | 2.62700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | C            | Foreign Exchange Future | 3.60300   | 3.62700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | C            | Foreign Exchange Future | 0.95300   | 0.97700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | C            | Foreign Exchange Future | 1.95300   | 1.97700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | C            | Foreign Exchange Future | 2.95300   | 2.97700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | C            | Foreign Exchange Future | 3.95300   | 3.97700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | C            | Foreign Exchange Future | 0.85300   | 0.87700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | C            | Foreign Exchange Future | 1.85300   | 1.87700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | C            | Foreign Exchange Future | 2.85300   | 2.87700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | C            | Foreign Exchange Future | 3.85300   | 3.87700                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 7.15   | P            | Foreign Exchange Future | 0.39700   | 0.37300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 9.15   | P            | Foreign Exchange Future | 2.39700   | 2.37300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 11.15  | P            | Foreign Exchange Future | 4.39700   | 4.37300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 13.15  | P            | Foreign Exchange Future | 6.39700   | 6.37300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 15.15  | P            | Foreign Exchange Future | 8.39700   | 8.37300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 9.00   | P            | Foreign Exchange Future | 2.24700   | 2.22300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 11.00  | P            | Foreign Exchange Future | 4.24700   | 4.22300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 13.00  | P            | Foreign Exchange Future | 6.24700   | 6.22300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 15.00  | P            | Foreign Exchange Future | 8.24700   | 8.22300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 7.05   | P            | Foreign Exchange Future | 0.29700   | 0.27300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 9.05   | P            | Foreign Exchange Future | 2.29700   | 2.27300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 11.05  | P            | Foreign Exchange Future | 4.29700   | 4.27300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 13.05  | P            | Foreign Exchange Future | 6.29700   | 6.27300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 15.05  | P            | Foreign Exchange Future | 8.29700   | 8.27300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 9.10   | P            | Foreign Exchange Future | 2.34700   | 2.32300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 11.10  | P            | Foreign Exchange Future | 4.34700   | 4.32300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 13.10  | P            | Foreign Exchange Future | 6.34700   | 6.32300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 15.10  | P            | Foreign Exchange Future | 8.34700   | 8.32300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.70   | P            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.80   | P            | Foreign Exchange Future | 0.04700   | 0.03800                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.90   | P            | Foreign Exchange Future | 0.14700   | 0.12500                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 7.00   | P            | Foreign Exchange Future | 0.24700   | 0.22300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 7.10   | P            | Foreign Exchange Future | 0.34700   | 0.32300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.75   | P            | Foreign Exchange Future | 0.00000   | 0.01200                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.85   | P            | Foreign Exchange Future | 0.09700   | 0.07800                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.95   | P            | Foreign Exchange Future | 0.19700   | 0.17300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 6.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.40   | P            | Foreign Exchange Future | 1.64700   | 1.62300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.40  | P            | Foreign Exchange Future | 3.64700   | 3.62300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.40  | P            | Foreign Exchange Future | 5.64700   | 5.62300                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.40  | P            | Foreign Exchange Future | 7.64700   | 7.62300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.50   | P            | Foreign Exchange Future | 1.74700   | 1.72300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.50  | P            | Foreign Exchange Future | 3.74700   | 3.72300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.50  | P            | Foreign Exchange Future | 5.74700   | 5.72300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.50  | P            | Foreign Exchange Future | 7.74700   | 7.72300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.55   | P            | Foreign Exchange Future | 1.79700   | 1.77300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.55  | P            | Foreign Exchange Future | 3.79700   | 3.77300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.55  | P            | Foreign Exchange Future | 5.79700   | 5.77300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.55  | P            | Foreign Exchange Future | 7.79700   | 7.77300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.60   | P            | Foreign Exchange Future | 1.84700   | 1.82300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.60  | P            | Foreign Exchange Future | 3.84700   | 3.82300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.60  | P            | Foreign Exchange Future | 5.84700   | 5.82300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.60  | P            | Foreign Exchange Future | 7.84700   | 7.82300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.70   | P            | Foreign Exchange Future | 1.94700   | 1.92300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.70  | P            | Foreign Exchange Future | 3.94700   | 3.92300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.70  | P            | Foreign Exchange Future | 5.94700   | 5.92300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.70  | P            | Foreign Exchange Future | 7.94700   | 7.92300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.65   | P            | Foreign Exchange Future | 1.89700   | 1.87300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.65  | P            | Foreign Exchange Future | 3.89700   | 3.87300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.65  | P            | Foreign Exchange Future | 5.89700   | 5.87300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.65  | P            | Foreign Exchange Future | 7.89700   | 7.87300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.45   | P            | Foreign Exchange Future | 1.69700   | 1.67300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.45  | P            | Foreign Exchange Future | 3.69700   | 3.67300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.45  | P            | Foreign Exchange Future | 5.69700   | 5.67300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.45  | P            | Foreign Exchange Future | 7.69700   | 7.67300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.75   | P            | Foreign Exchange Future | 1.99700   | 1.97300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.75  | P            | Foreign Exchange Future | 3.99700   | 3.97300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.75  | P            | Foreign Exchange Future | 5.99700   | 5.97300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.75  | P            | Foreign Exchange Future | 7.99700   | 7.97300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.85   | P            | Foreign Exchange Future | 2.09700   | 2.07300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.85  | P            | Foreign Exchange Future | 4.09700   | 4.07300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.85  | P            | Foreign Exchange Future | 6.09700   | 6.07300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.85  | P            | Foreign Exchange Future | 8.09700   | 8.07300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 7.25   | P            | Foreign Exchange Future | 0.49700   | 0.47300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 9.25   | P            | Foreign Exchange Future | 2.49700   | 2.47300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 11.25  | P            | Foreign Exchange Future | 4.49700   | 4.47300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 13.25  | P            | Foreign Exchange Future | 6.49700   | 6.47300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 15.25  | P            | Foreign Exchange Future | 8.49700   | 8.47300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.95   | P            | Foreign Exchange Future | 2.19700   | 2.17300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.95  | P            | Foreign Exchange Future | 4.19700   | 4.17300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.95  | P            | Foreign Exchange Future | 6.19700   | 6.17300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.95  | P            | Foreign Exchange Future | 8.19700   | 8.17300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.90   | P            | Foreign Exchange Future | 2.14700   | 2.12300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.90  | P            | Foreign Exchange Future | 4.14700   | 4.12300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.90  | P            | Foreign Exchange Future | 6.14700   | 6.12300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.90  | P            | Foreign Exchange Future | 8.14700   | 8.12300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 5.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 8.80   | P            | Foreign Exchange Future | 2.04700   | 2.02300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 10.80  | P            | Foreign Exchange Future | 4.04700   | 4.02300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 12.80  | P            | Foreign Exchange Future | 6.04700   | 6.02300                         | 0             |
| 15/03/2010 | AU\$ / R On 15 March 2010 | 14.80  | P            | Foreign Exchange Future | 8.04700   | 8.02300                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.79250   | 6.82390                         | 9,588         |
| 15/03/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.29200   | 0.31400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.19800   | 1.23000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.19300   | 2.22400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.19300   | 3.22400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.60   | C            | Foreign Exchange Future | 4.19300   | 4.22400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.32900   | 0.35200                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.24700   | 1.27900                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.24300   | 2.27400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | C            | Foreign Exchange Future | 3.24300   | 3.27400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | C            | Foreign Exchange Future | 4.24300   | 4.27400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.36800   | 0.39200                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.29700   | 1.32800                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.29300   | 2.32400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.29300   | 3.32400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.29300   | 4.32400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.22200   | 0.24100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.14300   | 0.15700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.95400   | 0.98500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.94300   | 1.97500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.94300   | 2.97400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.94300   | 3.97400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.19100   | 0.20800                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.05100   | 1.08200                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.04300   | 2.07400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.04300   | 3.07400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.04300   | 4.07400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.12600   | 0.13900                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.90600   | 0.93700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.89300   | 1.92500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.89300   | 2.92400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.89300   | 3.92400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.16100   | 0.17700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.00200   | 1.03400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 1.99300   | 2.02500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 2.99300   | 3.02400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 3.99300   | 4.02400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.25600   | 0.27700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.14900   | 1.18000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.14300   | 2.17400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.14300   | 3.17400                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.14300   | 4.17400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.54300   | 3.57400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.05600   | 0.06300                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.57900   | 0.60800                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.54500   | 1.57600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.54300   | 2.57400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.76300   | 0.79400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.74400   | 1.77500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.74300   | 2.77400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.74300   | 3.77400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.84300   | 2.87400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.84300   | 3.87400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.06300   | 0.07000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.62400   | 0.65400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.59400   | 1.62600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.59300   | 2.62400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.59300   | 3.62400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.08800   | 0.09800                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.07000   | 0.07800                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.67000   | 0.70000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.64400   | 1.67600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.64300   | 2.67400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.64300   | 3.67400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.07900   | 0.08700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.71600   | 0.74600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.69400   | 1.72500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.69300   | 2.72400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.69300   | 3.72400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.09900   | 0.11000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.81000   | 0.84100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.79400   | 1.82500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.79300   | 2.82400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.79300   | 3.82400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.11200   | 0.12400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.85800   | 0.88900                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.84300   | 1.87500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.27000   | 0.25000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.16300   | 2.13200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.15900   | 4.12700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.15900   | 6.12600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.15800   | 8.12600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.30700   | 0.28600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.21300   | 2.18200                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.20900   | 4.17700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.20900   | 6.17600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.20800   | 8.17600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.02400   | 0.02200                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.38700   | 0.36300                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.31200   | 2.28100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.30900   | 4.27700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.30800   | 6.27600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.30800   | 8.27600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.02800   | 0.02600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.42800   | 0.40400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.36200   | 2.33100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.35900   | 4.32700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.34600   | 0.32400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.26300   | 2.23100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.25900   | 4.22700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.25900   | 6.22600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.25800   | 8.22600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.03200   | 0.03000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.47100   | 0.44600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.41200   | 2.38000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.40900   | 4.37700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.40800   | 6.37600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.40800   | 8.37600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.46200   | 2.43000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.45900   | 4.42700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.45800   | 6.42600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.45800   | 8.42600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.03700   | 0.03400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.51400   | 0.48900                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.35800   | 6.32600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.35800   | 8.32600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.11400   | 0.10300                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.86500   | 1.83400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.85900   | 3.82700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.85900   | 5.82700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.85800   | 7.82600                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.16900   | 0.15300                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 2.01500   | 1.98300                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 4.00900   | 3.97700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 6.00900   | 5.97700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 8.00800   | 7.97600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.23400   | 0.21500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.11400   | 2.08200                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.10900   | 4.07700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.10900   | 6.07600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.10800   | 8.07600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.14900   | 0.13400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.96500   | 1.93400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.95900   | 3.92700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.95900   | 5.92700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.95800   | 7.92600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.20100   | 0.18300                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.06400   | 2.03300                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.05900   | 4.02700                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | AU\$ / R On 14 June 2010      | 12.85  | P            | Foreign Exchange Future | 6.05900   | 6.02700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 14.85  | P            | Foreign Exchange Future | 8.05800   | 8.02600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 6.70   | P            | Foreign Exchange Future | 0.13000   | 0.11700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 2.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 3.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 4.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 5.50   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 6.50   | P            | Foreign Exchange Future | 0.07600   | 0.06800                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 8.50   | P            | Foreign Exchange Future | 1.71600   | 1.68500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 10.50  | P            | Foreign Exchange Future | 3.70900   | 3.67700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 12.50  | P            | Foreign Exchange Future | 5.70900   | 5.67700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 14.50  | P            | Foreign Exchange Future | 7.70800   | 7.67600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 2.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 3.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 4.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 5.55   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 6.55   | P            | Foreign Exchange Future | 0.08700   | 0.07800                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 8.55   | P            | Foreign Exchange Future | 1.76600   | 1.73500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 10.55  | P            | Foreign Exchange Future | 3.75900   | 3.72700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 12.55  | P            | Foreign Exchange Future | 5.75900   | 5.72700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 14.55  | P            | Foreign Exchange Future | 7.75800   | 7.72600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 2.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.10000   | 0.09000                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 1.81600   | 1.78500                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 3.80900   | 3.77700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.80900   | 5.77700                         | 0             |
| 15/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.80800   | 7.77600                         | 0             |
| 15/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.83450   | 6.86590                         | 4,490         |
| 15/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.23000   | 0.24400                         | 0             |
| 15/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.30200   | 0.28500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 15/03/2010 | CAD/ R On 14 June 2010 |        |              | Foreign Exchange Future | 7.33120   | 7.33410                         | 1,370         |
| 15/03/2010 | CAD/ R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.20600   | 0.21400                         | 0             |
| 15/03/2010 | CAD/ R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.23500   | 0.24300                         | 0             |
| 15/03/2010 | CAD/ R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.18000   | 0.19200                         | 0             |
| 15/03/2010 | CAD/ R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.19900   | 0.20800                         | 0             |
| 15/03/2010 | CAD/ R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.15400   | 0.15900                         | 0             |
| 15/03/2010 | CAD/ R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.17500   | 0.18000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 |        |              | Foreign Exchange Future | 7.49040   | 7.51560                         | 247,302       |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 0.04900   | 0.05200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 3.34000   | 3.36600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 3.29000   | 3.31600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.74200   | 1.76700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.74000   | 2.76600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 0.25700   | 0.27000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.45   | C            | Foreign Exchange Future | 1.04700   | 1.07200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 2.04100   | 2.06600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 3.04000   | 3.06600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.14500   | 1.17000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.14100   | 2.16600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.14000   | 3.16600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.37100   | 0.38900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.24400   | 1.26900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.24000   | 3.26600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.05700   | 0.06100                         | 140           |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.34000   | 0.35700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.19500   | 1.22000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.19100   | 2.21600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.19000   | 3.21600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.04500   | 0.04800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.02900   | 0.03000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.03100   | 0.03300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.80900   | 0.83400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.79100   | 1.81700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.79000   | 2.81600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.04200   | 0.04400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.23200   | 0.24500                         | 600           |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.99100   | 2.01600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.99000   | 3.01600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.03900   | 0.04100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.21200   | 0.22400                         | 1,430         |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.95000   | 0.97500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.94100   | 1.96600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.94000   | 2.96600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.03600   | 0.03800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.90200   | 0.92700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.89100   | 1.91600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.89000   | 2.91600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.03300   | 0.03500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.85500   | 0.88000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.84100   | 1.86700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.84000   | 2.86600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.02700   | 0.02800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.13600   | 0.14400                         | 21,795        |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.71900   | 0.74300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.69200   | 1.71700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.69000   | 2.71600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.12400   | 0.13200                         | 450           |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.67500   | 0.69900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.64200   | 1.66700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.64000   | 2.66600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.02300   | 0.02500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.11400   | 0.12100                         | 55            |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.63300   | 0.65600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.59200   | 1.61700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.59000   | 2.61600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.43900   | 0.45900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.34300   | 1.36900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.34100   | 2.36600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.08000   | 0.08500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.47500   | 0.49500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.39300   | 1.41800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.39100   | 2.41600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.10400   | 0.11100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.59100   | 0.61400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.54200   | 1.56700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.39000   | 3.41600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.28300   | 0.29800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.59000   | 3.61600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.49000   | 3.51600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.51200   | 0.53400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.44300   | 1.46800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.44000   | 2.46600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.44000   | 3.46600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.89000   | 3.91600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.84000   | 3.86600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.08800   | 0.09300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 26,596        |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.09500   | 0.10200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.79000   | 3.81600                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.69000   | 3.71600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.54000   | 3.56600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.64000   | 3.66600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.54000   | 2.56600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.02500   | 0.02600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.55100   | 0.57300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.49200   | 1.51800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 21,795        |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.40400   | 0.42300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.29400   | 1.31900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.29100   | 2.31600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.31100   | 0.32700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.99700   | 1.02300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.49000   | 2.51600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.99000   | 4.01600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.06200   | 0.06600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.76400   | 0.78800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.24100   | 2.26600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.74000   | 3.76600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.19400   | 0.20500                         | 390           |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.01700   | 0.01800                         | 21,978        |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.17800   | 0.18800                         | 100           |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.16300   | 0.17200                         | 10,600        |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.14900   | 0.15800                         | 33            |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.07400   | 0.07800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.05300   | 0.05600                         | 1,900         |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.06800   | 0.07200                         | 135           |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.76300   | 2.73700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.86200   | 2.83600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.96000   | 4.93400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.77800   | 0.75600                         | 6             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.91200   | 2.88600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.01200   | 2.98600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 5.11000   | 5.08400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.91300   | 0.89000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.96200   | 2.93600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.06200   | 3.03600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.16100   | 3.13500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.26000   | 5.23400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.73400   | 0.71200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.06000   | 5.03400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.40900   | 0.39200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.97200   | 1.94700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 2.07000   | 2.04500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 2.16800   | 2.14300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.37300   | 0.35600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 2.02100   | 1.99600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 2.11900   | 2.09400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.71000   | 4.68400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.33800   | 0.32200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.87300   | 1.84800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.67700   | 1.65200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.41000   | 4.38400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.76000   | 4.73400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.30400   | 0.28900                         | 130           |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.82400   | 1.79900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.02400   | 0.02200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.82200   | 0.80000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.76000   | 3.73400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.76000   | 6.73400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.26000   | 8.23400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.51100   | 3.48500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.01000   | 4.98400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.51000   | 6.48400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 8.01000   | 7.98400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.17100   | 0.16100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.57900   | 1.55400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.77500   | 1.75000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.36000   | 4.33400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.11400   | 0.10700                         | 10,000        |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.72600   | 1.70100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.71000   | 3.68400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.71000   | 5.68400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.06100   | 0.05700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.53000   | 1.50600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.51000   | 4.48400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.51000   | 5.48400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.38500   | 1.36000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.48200   | 1.45700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.86000   | 3.83400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.86000   | 4.83400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.86000   | 5.83400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.36000   | 6.33400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.36000   | 8.33400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.46000   | 4.43400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.46000   | 6.43400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.46000   | 8.43400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.31000   | 4.28400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.31000   | 6.28400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.31000   | 8.28400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.26000   | 4.23400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.26000   | 6.23400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.21000   | 8.18400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.51400   | 2.48900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.60500   | 0.58600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.21800   | 2.19200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.31600   | 2.29100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.41500   | 2.39000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.61400   | 2.58800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.71300   | 2.68700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.81200   | 2.78700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.91000   | 4.88400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.92200   | 1.89700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.66000   | 4.63400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.64800   | 0.62700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.26700   | 2.24100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.36600   | 2.34000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.46500   | 2.43900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.56400   | 2.53800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.66300   | 2.63700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 8.16000   | 8.13400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 8.11000   | 8.08400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.07200   | 0.06800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.56000   | 6.53400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.56000   | 8.53400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.51000   | 8.48400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.41000   | 6.38400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.41000   | 8.38400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 10.01000  | 9.98400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.19300   | 0.18200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.61000   | 6.58400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.61000   | 8.58400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.05100   | 0.04800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.56400   | 0.54500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.96000   | 3.93400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.96000   | 5.93400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.08500   | 0.07900                         | 200           |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.69000   | 0.66900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.62800   | 1.60300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.11100   | 3.08600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 4.11000   | 4.08400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 6.11000   | 6.08400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.09900   | 0.09300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 4.16000   | 4.13400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.16000   | 5.13400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 6.16000   | 6.13400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.21100   | 3.18500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.21000   | 4.18400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.21000   | 5.18400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.21000   | 6.18400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 4.01000   | 3.98400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 6.01000   | 5.98400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.04300   | 0.04000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.52400   | 0.50500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.43300   | 1.40900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.91000   | 3.88400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.91000   | 5.88400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.03500   | 0.03300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.48400   | 0.46600                         | 430           |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.02900   | 0.02700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.44600   | 0.42800                         | 200           |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.33700   | 1.31200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.81000   | 3.78400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.81000   | 4.78400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.81000   | 5.78400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.19300   | 1.16900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.66100   | 3.63500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.66000   | 5.63400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.14600   | 1.12200                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.61100   | 3.58500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.61000   | 4.58400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.61000   | 5.58400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.27200   | 0.25800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.09900   | 1.07500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.56100   | 3.53500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.56000   | 4.53400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.56000   | 5.53400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.24200   | 0.22900                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.05200   | 1.02800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.24100   | 1.21700                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.01000   | 6.98400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 4.06000   | 4.03400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.06000   | 7.03400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 7.11000   | 7.08400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.28900   | 1.26400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 1.00500   | 0.98200                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.15000   | 0.14100                         | 10,000        |
| 16/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.86700   | 0.84500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.31000   | 5.28400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.81000   | 6.78400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.13100   | 0.12300                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.76000   | 8.73400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.86000   | 6.83400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.86000   | 8.83400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.21700   | 0.20400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 6.96000   | 6.93400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 8.96000   | 8.93400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 9.06000   | 9.03400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 9.01000   | 8.98400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 7.21000   | 7.18400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 9.21000   | 9.18400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.26100   | 3.23500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.26000   | 7.23400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 9.26000   | 9.23400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 3.31100   | 3.28500                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 7.31000   | 7.28400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 9.31000   | 9.28400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 9.11000   | 9.08400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.81000   | 8.78400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.71000   | 6.68400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.71000   | 8.68400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.66000   | 6.63400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.66000   | 8.63400                         | 0             |
| 16/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.95900   | 0.93600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.61830   | 7.64410                         | 9,433         |
| 16/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.04900   | 0.05100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.84500   | 0.86700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.77600   | 1.80200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.76900   | 2.79500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.76800   | 3.79400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.05100   | 0.05300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.30200   | 0.31200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.88500   | 0.90700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.82600   | 1.85100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.81900   | 2.84500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.81800   | 3.84400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.28600   | 0.29600                         | 509           |
| 16/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.04700   | 0.04900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.27100   | 0.28100                         | 100           |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.80500   | 0.82700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.72700   | 1.75300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.72000   | 2.74500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.71800   | 3.74400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.04500   | 0.04700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.25700   | 0.26600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.76700   | 0.78900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.67800   | 1.70400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.67000   | 2.69600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.66800   | 3.69400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.04200   | 0.04300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.23200   | 0.24000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.69400   | 0.71500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.58000   | 1.60600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.57000   | 2.59600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.56800   | 3.59400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.04000   | 0.04100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.22000   | 0.22800                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.65900   | 0.67900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.53200   | 1.55700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.52000   | 2.54600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.51800   | 3.54400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.03800   | 0.04000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.20900   | 0.21600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.62600   | 0.64500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.48300   | 1.50900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.47000   | 2.49600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.46900   | 3.49400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.03400   | 0.03500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.53100   | 0.54900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.33800   | 1.36400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.32100   | 2.34700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.31900   | 3.34400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.03600   | 0.03700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.18900   | 0.19600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.56200   | 0.58000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.38600   | 1.41200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.37100   | 2.39700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.36900   | 3.39400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.03200   | 0.03300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.16300   | 0.16900                         | 585           |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.47400   | 0.49100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.24300   | 1.26900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.22200   | 2.24700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.21900   | 3.24500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.18000   | 0.18600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.05600   | 0.05800                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.33600   | 0.34700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 0.96800   | 0.99100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 1.92400   | 1.95000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 2.91900   | 2.94500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 3.91800   | 3.94400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.05400   | 0.05600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.31800   | 0.32900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 0.92600   | 0.94900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 1.87500   | 1.90000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 2.86900   | 2.89500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 3.86800   | 3.89400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.04300   | 0.04500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.24400   | 0.25300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.73000   | 0.75100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.62900   | 1.65500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.62000   | 2.64600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.61800   | 3.64400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.03700   | 0.03800                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.19900   | 0.20600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.59300   | 0.61200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.43500   | 1.46000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.42100   | 2.44600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.41900   | 3.44400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.03300   | 0.03400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.17100   | 0.17700                         | 3,000         |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.50200   | 0.52000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.29000   | 1.31600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.27100   | 2.29700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.26900   | 3.29400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.07600   | 0.07800                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.08500   | 0.08700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.14200   | 0.14600                         | 500           |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.12400   | 0.12700                         | 3,000         |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.08800   | 0.09100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.13500   | 0.14000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.09600   | 0.09800                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.47800   | 1.45400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 1.11700   | 1.09600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.57000   | 1.54700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.20600   | 1.18300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.61700   | 1.59300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 1.07400   | 1.05200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.75800   | 1.73400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.23400   | 0.22600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.90300   | 0.88300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.76500   | 2.74000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.73700   | 4.71200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.73300   | 6.70700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.73200   | 8.70600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.17500   | 0.16800                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.78100   | 0.76200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.61900   | 2.59400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.58900   | 4.56300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.58300   | 6.55700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.58200   | 8.55600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.11200   | 0.10700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.62600   | 0.60900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.42500   | 2.40100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.39100   | 4.36500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.38300   | 6.35700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.38200   | 8.35600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.05800   | 0.05500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.45000   | 0.43500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.18600   | 2.16200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 4.14400   | 4.11800                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 6.13300   | 6.10700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 8.13200   | 8.10600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.05000   | 0.04700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.41800   | 0.40300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.13800   | 2.11400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 4.09400   | 4.06900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 6.08300   | 6.05700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 8.08200   | 8.05600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.86200   | 0.84200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02500   | 0.02500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.25600   | 0.24700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.94500   | 0.92500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.81400   | 2.78900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.78700   | 4.76100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.78300   | 6.75700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.78200   | 8.75600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.19400   | 0.18600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.82100   | 0.80200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.66800   | 2.64300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.63800   | 4.61300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.63300   | 6.60700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.63200   | 8.60600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.21300   | 0.20500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.71600   | 2.69100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.68800   | 4.66200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.68300   | 6.65700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.68200   | 8.65600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.15800   | 0.15100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.74100   | 0.72200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.57000   | 2.54600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.53900   | 4.51400                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.53300   | 6.50700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.53200   | 8.50600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.14100   | 0.13500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.70200   | 0.68400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.52200   | 2.49700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.48900   | 4.46400                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.48300   | 6.45700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.48200   | 8.45600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.12600   | 0.12100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.66400   | 0.64600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.47400   | 2.44900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.44000   | 4.41500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.43300   | 6.40700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.43200   | 8.40600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.09900   | 0.09500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.58900   | 0.57200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.37700   | 2.35300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.34100   | 4.31600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.33300   | 6.30700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.33200   | 8.30600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.08700   | 0.08300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.55300   | 0.53700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.32900   | 2.30500                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.29200   | 4.26600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.28300   | 6.25700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.28200   | 8.25600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.51800   | 0.50200                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.06700   | 0.06300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.48400   | 0.46800                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.23300   | 2.20900                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.19300   | 4.16800                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.18300   | 6.15700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.18200   | 8.15600                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.07700   | 0.07300                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.28100   | 2.25700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.24200   | 4.21700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.23300   | 6.20700                         | 0             |
| 16/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.23200   | 8.20600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.74560   | 7.77180                         | 5,635         |
| 16/03/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.03800   | 0.03800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.10500   | 0.10600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.40300   | 0.41300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.93100   | 0.95300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 1.81400   | 1.84000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 2.79900   | 2.82600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 3.79600   | 3.82300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.25400   | 0.26000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010  | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.03700   | 0.03700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.10200   | 0.10300                         | 300           |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.00   | C            | Foreign Exchange Future | 0.89500   | 0.91700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 1.76600   | 1.79200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.75000   | 2.77600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.74600   | 3.77300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.03600   | 0.03600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.09900   | 0.09900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.37200   | 0.38100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.86000   | 0.88200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.71800   | 1.74400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.70000   | 2.72600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.69700   | 3.72300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.03500   | 0.03500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.09600   | 0.09700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.35800   | 0.36700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.82700   | 0.84800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.67000   | 1.69600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.65000   | 2.67700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.64700   | 3.67300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.38700   | 0.39700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.03500   | 0.03500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.09300   | 0.09400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.34400   | 0.35200                         | 4,400         |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.79400   | 0.81400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.62300   | 1.64900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.60100   | 2.62700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.59700   | 3.62300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.03400   | 0.03400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.09000   | 0.09100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.33100   | 0.33900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.76200   | 0.78200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.57600   | 1.60200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.55100   | 2.57700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.54700   | 3.57300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.03300   | 0.03300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.08800   | 0.08800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.31800   | 0.32600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.73100   | 0.75000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.52900   | 1.55500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.50100   | 2.52800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.49700   | 3.52300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.03000   | 0.03000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.07900   | 0.07900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.27300   | 0.28000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.61700   | 0.63400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.34600   | 1.37100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.30300   | 2.32900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.29700   | 3.32400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.45500   | 0.46700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.16300   | 0.16600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.13200   | 0.13400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.05800   | 0.05800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.18000   | 0.18300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.69600   | 4.72200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.17400   | 0.17700                         | 330           |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.13600   | 0.13800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.08300   | 0.08400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.29500   | 0.30200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.67200   | 0.69000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.43700   | 1.46300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.40200   | 2.42900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.39700   | 3.42300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.41900   | 0.43000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 0.96700   | 0.99000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.86200   | 1.88800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.84900   | 2.87500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.84600   | 3.87300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.03200   | 0.03200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.08500   | 0.08600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.70100   | 0.72000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.48300   | 1.50900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.45200   | 2.47800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.44700   | 3.47300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.03100   | 0.03100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.03000   | 0.03000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.08100   | 0.08100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.28400   | 0.29000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.64400   | 0.66100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.39100   | 1.41700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.35300   | 2.37900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.34700   | 3.37400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.24500   | 0.25000                         | 117           |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.02900   | 0.02900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.07600   | 0.07700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.26300   | 0.26900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.59100   | 0.60700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.30100   | 1.32600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.25400   | 2.28000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.24800   | 3.27400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.30600   | 0.31300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.04100   | 0.04100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.11100   | 0.11200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.43700   | 0.44800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.00500   | 1.02800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 1.91000   | 1.93600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 2.89900   | 2.92500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 3.89600   | 3.92200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.03900   | 0.03900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.10800   | 0.10900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.26200   | 2.23700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.19300   | 4.16700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.16800   | 6.14200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.15500   | 8.12900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.10900   | 0.10600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.54100   | 0.52600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.21500   | 2.19000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 4.14500   | 4.11900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 6.11900   | 6.09300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 8.10500   | 8.07900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.86000   | 0.84100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.05500   | 0.05400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.34500   | 0.33500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 1.01700   | 0.99700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.83000   | 2.80500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.78300   | 4.75700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.76100   | 6.73500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.75500   | 8.72900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 1.09900   | 1.07800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.04500   | 0.04500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.29800   | 0.28900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.93800   | 0.91800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.73500   | 2.70900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.68400   | 4.65800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.66200   | 6.63600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.63500   | 4.60900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.61300   | 6.58700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.60500   | 8.57900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.03700   | 0.03700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.25500   | 0.24800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.63900   | 2.61400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.58600   | 4.56000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.56300   | 6.53700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.55500   | 8.52900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.12100   | 0.11800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.57300   | 0.55800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.32600   | 5.30000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.30800   | 7.28200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.04100   | 0.04100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.27600   | 0.26800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.89900   | 0.88000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.68700   | 2.66200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.89000   | 1.86600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.52800   | 1.50500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.48400   | 1.46100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.36200   | 3.33600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.93600   | 1.91200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.61700   | 1.59400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.50900   | 0.49500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.65500   | 8.62900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.05000   | 0.04900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.32100   | 0.31200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.97700   | 0.95800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.78300   | 2.75700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.73400   | 4.70800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.71200   | 6.68600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.70500   | 8.67900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.03300   | 0.03300                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.23500   | 0.22800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.82200   | 0.80400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.59200   | 2.56600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.53700   | 4.51100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.51400   | 6.48800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.50500   | 8.47900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.03000   | 0.03000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.21600   | 0.21000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.78500   | 0.76700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.54400   | 2.51900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.48800   | 4.46200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.46400   | 6.43800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.45500   | 8.42900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.02700   | 0.02700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.19800   | 0.19200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.74800   | 0.73000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.49700   | 2.47200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.43900   | 4.41300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.41500   | 6.38900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.40500   | 8.37900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.64100   | 0.62500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.02400   | 0.02400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.18100   | 0.17600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.71200   | 0.69500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.45000   | 2.42500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.38900   | 4.36300                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.36500   | 6.33900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.35500   | 8.32900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.16400   | 0.16000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.67600   | 0.65900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.40300   | 2.37700                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.34000   | 4.31400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.31600   | 6.29000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.30500   | 8.27900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.14900   | 0.14500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.35600   | 2.33100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.29100   | 4.26500                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.26700   | 6.24100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.25500   | 8.22900                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 1.05800   | 1.03800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.13500   | 0.13100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.60700   | 0.59100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.30900   | 2.28400                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.24200   | 4.21600                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.21700   | 6.19100                         | 0             |
| 16/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.20500   | 8.17900                         | 0             |
| 16/03/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 7.87370   | 7.89970                         | 0             |
| 16/03/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.50700   | 0.52100                         | 0             |
| 16/03/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.51700   | 0.49900                         | 0             |
| 16/03/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.52800   | 0.54300                         | 0             |
| 16/03/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.60400   | 0.59300                         | 0             |
| 16/03/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.69300   | 0.64900                         | 0             |
| 16/03/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.63300   | 0.62100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 |        |              | Foreign Exchange Future | 11.36010  | 11.31810                        | 32,822        |
| 16/03/2010 | £ / R On 14 June 2010 | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.08100   | 0.07900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.82300   | 0.79000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 1.76900   | 1.72700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.09500   | 0.09200                         | 8,032         |
| 16/03/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.29800   | 0.28500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.95000   | 0.91500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.91700   | 1.87500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.11700   | 0.11300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.38500   | 0.36500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.13400   | 1.09400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.36000   | 0.34100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.08600   | 1.04700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.04700   | 0.04600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.12400   | 0.12000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.41100   | 0.39100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.18200   | 1.14200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.19500   | 0.18800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.66700   | 0.63800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.57200   | 1.53100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.02800   | 0.02700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.23400   | 0.22400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.78200   | 0.75000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.03200   | 0.03000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.08500   | 0.08300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.26400   | 0.25300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.86400   | 0.83100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.81800   | 1.77700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.13800   | 0.13400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.46800   | 0.44500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.05600   | 0.05500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.15500   | 0.14900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.52900   | 0.50500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.37600   | 1.33500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.07400   | 0.07200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.22000   | 0.21100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.74300   | 0.71200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.67000   | 1.62900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.18400   | 0.17700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.63100   | 0.60300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.52300   | 1.48200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.04900   | 0.04800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.13100   | 0.12600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.23000   | 1.19000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.05300   | 0.05200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.14600   | 0.14100                         | 28            |
| 16/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.49800   | 0.47400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.32700   | 1.28700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.05800   | 0.05700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.16400   | 0.15800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.56200   | 0.53600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.42500   | 1.38400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.06100   | 0.06000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.17400   | 0.16700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.47400   | 1.43300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.07000   | 0.06900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.20700   | 0.19900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.70500   | 0.67400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.62100   | 1.58000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.41300   | 2.37100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.46300   | 2.42100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.03600   | 0.03500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.04500   | 0.04400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.33600   | 0.32100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 1.03900   | 1.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 2.01600   | 1.97400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 8,032         |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.31600   | 0.30200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.99400   | 0.95800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.03400   | 0.03300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.09000   | 0.08700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.28000   | 0.26800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.90700   | 0.87200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.86700   | 1.82600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.10000   | 0.09700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.59600   | 0.56900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.96600   | 1.92500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.46000   | 3.41800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.07700   | 0.07500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.43900   | 0.41700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.71900   | 1.67800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.21100   | 3.16900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.05100   | 0.05000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.24800   | 0.23800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.27900   | 1.23800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.76200   | 2.72000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.02200   | 0.02200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.04300   | 0.04300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.06700   | 0.06500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.11100   | 0.10800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.04100   | 0.04000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.06400   | 0.06200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.10500   | 0.10200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 11,194        |
| 16/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.03900   | 0.03700                         | 11,194        |
| 16/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.56200   | 2.52100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.66200   | 2.62000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.61200   | 2.57000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.36300   | 2.32200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.26400   | 2.22200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.31400   | 2.27200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.21400   | 2.17300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.06500   | 2.02400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.11500   | 2.07300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.81200   | 2.77000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.16500   | 2.12300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.16100   | 3.11900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.31100   | 3.26900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.11100   | 3.06900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.51300   | 2.47100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.71200   | 2.67000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 3.01100   | 2.96900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.96100   | 2.91900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.04000   | 9.08200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.29700   | 3.33900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.29000   | 9.33200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.49500   | 3.53700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.49100   | 5.53300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.49000   | 7.53200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.49000   | 9.53200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.19800   | 3.24000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.19000   | 9.23200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.89000   | 7.93200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.89000   | 9.93200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 7.99000   | 8.03200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 9.99000   | 10.03200                        | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.94000   | 7.98200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.94000   | 9.98200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.79300   | 3.83500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.79000   | 7.83200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.79000   | 9.83200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.69000   | 7.73200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.69000   | 9.73200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.74400   | 3.78600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.74100   | 5.78300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.74000   | 9.78200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.64000   | 7.68200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.64000   | 9.68200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.39000   | 7.43200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.39000   | 9.43200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.34600   | 3.38800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.34100   | 5.38300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.34000   | 7.38200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.34000   | 9.38200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.44600   | 3.48700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.44100   | 5.48300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.44000   | 7.48200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.44000   | 9.48200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 3.00000   | 3.04200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.07900   | 2.11900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.14100   | 6.18300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.60800   | 2.65000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.09500   | 1.13400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.55400   | 1.59400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.03100   | 2.07200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.51100   | 2.55200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 3.99300   | 4.03500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 4.99100   | 5.03300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 5.99100   | 6.03300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 6.99000   | 7.03200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.75500   | 2.79600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.05100   | 1.09000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.50700   | 1.54700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 1.98300   | 2.02500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.46200   | 2.50400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 2.95100   | 2.99300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 3.94300   | 3.98500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 4.94100   | 4.98300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 5.94100   | 5.98300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.94000   | 6.98200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.48800   | 0.52000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.79100   | 1.83200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.24700   | 3.28900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.74100   | 4.78300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.24000   | 6.28300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.74000   | 7.78200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.24000   | 9.28200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.22900   | 0.24900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.36700   | 1.40700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.80400   | 2.84500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.29200   | 4.33400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.79100   | 5.83300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.29000   | 7.33200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.79000   | 8.83200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.65700   | 2.69800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.13600   | 0.15100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.14000   | 1.17900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.56000   | 2.60100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.04200   | 4.08400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.54100   | 5.58300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.04000   | 7.08200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.54000   | 8.58200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.04700   | 0.05400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.42000   | 0.45000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.23000   | 1.26900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.17400   | 2.21500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.14800   | 3.19000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.14200   | 4.18400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.14100   | 5.18300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.03400   | 0.04000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.35600   | 0.38400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.05000   | 3.09100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.04100   | 5.08300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.04100   | 6.08300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.32600   | 0.35300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.19100   | 6.23300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.93500   | 1.97600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.39600   | 3.43800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.39200   | 4.43400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.39100   | 5.43300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.39000   | 6.43200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.12600   | 2.16700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.64400   | 3.68600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.64100   | 4.68300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.59000   | 7.63200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.59000   | 9.63200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.14000   | 8.18200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.14000  | 10.18200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.54500   | 3.58700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.54000   | 7.58200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.54000   | 9.58200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.84000   | 7.88200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.84000   | 9.88200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.59500   | 3.63600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.59100   | 5.63300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.64100   | 5.68300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.64000   | 6.68200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.41400   | 2.45500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.09500   | 0.10600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.59700   | 0.63100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.46000   | 1.50100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.89300   | 3.93500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.89100   | 4.93300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.89100   | 5.93300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.89000   | 6.93200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.71400   | 0.74900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.60100   | 1.64200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.15200   | 0.16800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.75400   | 0.79000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.64800   | 1.68900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.09200   | 4.13400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.09100   | 5.13300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.09100   | 6.13300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.09000   | 7.13200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.18800   | 0.20600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.83600   | 0.87300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.74300   | 1.78400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.70600   | 2.74700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.19200   | 4.23400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.19100   | 5.23300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.19000   | 7.23200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.92100   | 0.95800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.83900   | 1.88000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.29100   | 5.33300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.29000   | 6.33200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.12100   | 0.13500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.67400   | 0.70900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.08300   | 0.09400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.56000   | 0.59300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.41400   | 1.45400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.36600   | 2.40700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.84300   | 3.88500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.84100   | 4.88300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.84100   | 5.88300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.84000   | 6.88200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.16900   | 0.18700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.79500   | 0.83100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.69600   | 1.73700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.14000   | 7.18200                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.20800   | 0.22700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.87800   | 0.91600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.24200   | 4.28400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.24100   | 5.28300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.24000   | 7.28200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.90200   | 2.94400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.05400   | 0.06300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.45400   | 0.48500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.27500   | 1.31500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.22200   | 2.26200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.69400   | 3.73600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.69100   | 4.73300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.69100   | 5.73300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.69000   | 6.73200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.19000   | 8.23200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.19000  | 10.23200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.07200   | 0.08200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.52400   | 0.55600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.31800   | 2.35900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.29000   | 8.33200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.29000  | 10.33200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.39000   | 8.43200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.39000  | 10.43200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.10700   | 0.12000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.63500   | 0.67000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.44200   | 4.48400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.44000   | 6.48200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.44000   | 8.48200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.44000  | 10.48200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.59200   | 4.63400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.59000   | 6.63200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.59000   | 8.63200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.59000  | 10.63200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.64000   | 8.68200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.64000  | 10.68200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.79100   | 4.83300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.79000   | 6.83200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.79000  | 10.83200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.25100   | 0.27300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.96400   | 1.00200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.88700   | 1.92800                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.85300   | 2.89400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.84000   | 8.88200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.84000  | 10.88200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.02600   | 0.02900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.30000   | 0.32300                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.94000   | 8.98200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.94000  | 10.98200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.02400   | 0.02600                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.27500   | 0.29700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 1.00700   | 1.04500                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.89000   | 8.93200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.89000  | 10.93200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.74000   | 6.78200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.74000   | 8.78200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.74000  | 10.78200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.54200   | 4.58400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.54000   | 6.58200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.54000  | 10.58200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.04000   | 0.04700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.38800   | 0.41700                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.18500   | 1.22400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 8.09000   | 8.13200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 10.09000  | 10.13200                        | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | £ / R On 14 June 2010      | 19.40  | P            | Foreign Exchange Future | 8.04000   | 8.08200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 21.40  | P            | Foreign Exchange Future | 10.04000  | 10.08200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 9.60   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 0.06300   | 0.07200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 1.32100   | 1.36100                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 13.60  | P            | Foreign Exchange Future | 2.26900   | 2.31000                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 8.24000   | 8.28200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 21.60  | P            | Foreign Exchange Future | 10.24000  | 10.28200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 15.70  | P            | Foreign Exchange Future | 4.34200   | 4.38400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 17.70  | P            | Foreign Exchange Future | 6.34000   | 6.38200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 19.70  | P            | Foreign Exchange Future | 8.34000   | 8.38200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 21.70  | P            | Foreign Exchange Future | 10.34000  | 10.38200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 15.85  | P            | Foreign Exchange Future | 4.49200   | 4.53400                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 17.85  | P            | Foreign Exchange Future | 6.49000   | 6.53200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 19.85  | P            | Foreign Exchange Future | 8.49000   | 8.53200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 21.85  | P            | Foreign Exchange Future | 10.49000  | 10.53200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 20.35  | P            | Foreign Exchange Future | 8.99000   | 9.03200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 22.35  | P            | Foreign Exchange Future | 10.99000  | 11.03200                        | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 20.05  | P            | Foreign Exchange Future | 8.69000   | 8.73200                         | 0             |
| 16/03/2010 | £ / R On 14 June 2010      | 22.05  | P            | Foreign Exchange Future | 10.69000  | 10.73200                        | 0             |
| 16/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.54890  | 11.50650                        | 2,522         |
| 16/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.22100   | 0.21200                         | 0             |
| 16/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.21000   | 0.20100                         | 0             |
| 16/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.23200   | 0.22200                         | 0             |
| 16/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.36300   | 1.39600                         | 0             |
| 16/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.44100   | 1.47500                         | 0             |
| 16/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.40200   | 1.43600                         | 0             |
| 16/03/2010 | £ / R On 13 December 2010  |        |              | Foreign Exchange Future | 11.73680  | 11.50650                        | 0             |
| 16/03/2010 | £ / R On 13 December 2010  | 11.51  | C            | Foreign Exchange Future | 0.80100   | 0.00000                         | 0             |
| 16/03/2010 | £ / R On 13 December 2010  | 11.51  | P            | Foreign Exchange Future | 0.57100   | 0.00000                         | 0             |
| 16/03/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08280   | 0.08290                         | 1,364         |
| 16/03/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00497   | 0.00505                         | 0             |
| 16/03/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00160   | 0.00165                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01294   | 0.01304                         | 0             |
| 16/03/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00014   | 0.00014                         | 0             |
| 16/03/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00880   | 0.00875                         | 0             |
| 16/03/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00217   | 0.00215                         | 0             |
| 16/03/2010 | ¥ / R On 13 September 2010 |        |              | Foreign Exchange Future | 0.08430   | 0.08290                         | 0             |
| 16/03/2010 | ¥ / R On 13 September 2010 | 0.08   | C            | Foreign Exchange Future | 0.00636   | 0.00000                         | 0             |
| 16/03/2010 | ¥ / R On 13 September 2010 | 0.08   | P            | Foreign Exchange Future | 0.00496   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      |        |              | Foreign Exchange Future | 10.30700  | 10.28630                        | 28,452        |
| 16/03/2010 | € / R On 14 June 2010      | 12.10  | C            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 11.90  | C            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 12.00  | C            | Foreign Exchange Future | 0.02100   | 0.02200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 13.30  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 11.30  | C            | Foreign Exchange Future | 0.05400   | 0.05600                         | 25            |
| 16/03/2010 | € / R On 14 June 2010      | 10.30  | C            | Foreign Exchange Future | 0.25900   | 0.26000                         | 20            |
| 16/03/2010 | € / R On 14 June 2010      | 9.30   | C            | Foreign Exchange Future | 1.01700   | 0.99900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 8.30   | C            | Foreign Exchange Future | 2.00800   | 1.98800                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 7.30   | C            | Foreign Exchange Future | 3.00700   | 2.98600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 13.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 11.60  | C            | Foreign Exchange Future | 0.03500   | 0.03700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 10.60  | C            | Foreign Exchange Future | 0.15900   | 0.16200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 9.60   | C            | Foreign Exchange Future | 0.74200   | 0.72900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 8.60   | C            | Foreign Exchange Future | 1.70900   | 1.69000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 7.60   | C            | Foreign Exchange Future | 2.70700   | 2.68700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.03100   | 0.03200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.13500   | 0.13800                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.65700   | 0.64600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 1.61000   | 1.59000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.60700   | 2.58700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.05000   | 0.05200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.23900   | 0.24000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.97000   | 0.95200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 1.95800   | 1.93800                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.95700   | 2.93600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.04600   | 0.04800                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.22000   | 0.22200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.92300   | 0.90600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.90900   | 1.88900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.90700   | 2.88600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.03800   | 0.03900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.17200   | 0.17500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.78600   | 0.77200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.75900   | 1.73900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.75700   | 2.73700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.04300   | 0.04500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.20300   | 0.20500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.87700   | 0.86100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.85900   | 1.83900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.85700   | 2.83700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.04000   | 0.04200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.18700   | 0.18900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.83100   | 0.81600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.80900   | 1.78900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.80700   | 2.78700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.02600   | 0.02700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.10600   | 0.10900                         | 29            |
| 16/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.53900   | 0.53000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.46100   | 1.44100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.45700   | 2.43700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.02700   | 0.02900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.11500   | 0.11800                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.57700   | 0.56800                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.51000   | 1.49100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.50700   | 2.48700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.09800   | 0.10100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.50200   | 0.49400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.41100   | 1.39200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.40700   | 2.38700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.02300   | 0.02400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.09100   | 0.09400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.46600   | 0.46000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.36200   | 1.34300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.35700   | 2.33700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.02900   | 0.03000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.12500   | 0.12800                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.61700   | 0.60600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.56000   | 1.54100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.55700   | 2.53700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.08400   | 0.08700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.43200   | 0.42700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.31200   | 1.29300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.30800   | 2.28700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 1.16400   | 1.14600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 2.15800   | 2.13800                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.06700   | 0.06900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.33800   | 0.33700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 5.84300   | 5.86400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 7.84300   | 7.86400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 9.84300   | 9.86400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.12500   | 0.14100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.77700   | 0.80100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.69400   | 3.71500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.69300   | 5.71400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.69300   | 7.71400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.69300   | 9.71400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.06000   | 0.07000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.56800   | 0.59200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.47200   | 1.49400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.44400   | 3.46600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.44300   | 5.46400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.44300   | 7.46400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.44300   | 9.46400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.10900   | 0.12400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.73400   | 0.75800                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.66600   | 1.68800                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.64400   | 3.66500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.64300   | 5.66400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.64300   | 7.66400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.64300   | 9.66400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.09500   | 0.10800                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.69100   | 0.71500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.59400   | 3.61500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.59300   | 5.61400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.59300   | 7.61400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.59300   | 9.61400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.07000   | 0.08200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.60800   | 0.63200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.52000   | 1.54300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.49400   | 3.51500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.49300   | 5.51400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.49300   | 7.51400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.49300   | 9.51400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.08200   | 0.09400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.64900   | 0.67300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.56900   | 1.59100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.54400   | 3.56500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.54300   | 5.56400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.54300   | 7.56400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.54300   | 9.56400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.02400   | 0.03000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.38000   | 0.40300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 1.23300   | 1.25600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 3.19500   | 3.21600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 5.19300   | 5.21400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.19300   | 7.21400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.19300   | 9.21400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.02000   | 0.02500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.34600   | 0.36900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.18600   | 1.20900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.14500   | 3.16600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.14300   | 5.16400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.14300   | 7.16400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.14300   | 9.16400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.02900   | 0.03600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.41500   | 0.43900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.28100   | 1.30300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.24500   | 3.26600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.24300   | 5.26400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.24300   | 7.26400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.24300   | 9.26400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.31300   | 0.33600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.13900   | 1.16200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.09500   | 3.11700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.09300   | 5.11400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.09300   | 7.11400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.09300   | 9.11400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.28200   | 0.30400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.09300   | 1.11600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.04500   | 3.06700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.04300   | 5.06400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.04300   | 7.06400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.04300   | 9.06400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.05000   | 0.06000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.52800   | 0.55200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.42400   | 1.44600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.39400   | 3.41600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.39300   | 5.41400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 7.39300   | 7.41400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 9.39300   | 9.41400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.03500   | 0.04300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.45200   | 0.47600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 1.32800   | 1.35100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 3.29500   | 3.31600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 5.29300   | 5.31400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 7.29300   | 7.31400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 9.29300   | 9.31400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.25200   | 0.27400                         | 271           |
| 16/03/2010 | € / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 1.04700   | 1.07000                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 2.99600   | 3.01700                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 4.99300   | 5.01400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 6.99300   | 7.01400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 8.99300   | 9.01400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 1.71400   | 1.73600                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 1.61700   | 1.63900                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 1.81200   | 1.83400                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 10.15  | P            | Foreign Exchange Future | 0.18100   | 0.20100                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 11.15  | P            | Foreign Exchange Future | 0.91000   | 0.93300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 12.15  | P            | Foreign Exchange Future | 1.86100   | 1.88300                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 3.84400   | 3.86500                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 16/03/2010 | € / R On 14 June 2010      | 9.15   | P            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 16/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.48100  | 10.46000                        | 2,058         |
| 16/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.14900   | 0.15300                         | 0             |
| 16/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.33300   | 1.35800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.65280  | 10.63180                        | 1,950         |
| 16/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00500   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.01500   | 0.00600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.03600   | 0.03600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.08100   | 0.08400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.20900   | 0.21500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.37600   | 0.38400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.76500   | 0.76700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 1.51100   | 1.49900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 2.46500   | 2.44800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.22600   | 0.23300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00500   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.01500   | 0.00600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 16.25  | C            | Foreign Exchange Future | 0.03500   | 0.03500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 14.25  | C            | Foreign Exchange Future | 0.08000   | 0.08200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 12.25  | C            | Foreign Exchange Future | 0.20400   | 0.21000                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 11.25  | C            | Foreign Exchange Future | 0.36400   | 0.37200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 10.25  | C            | Foreign Exchange Future | 0.73800   | 0.74000                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 9.25   | C            | Foreign Exchange Future | 1.46600   | 1.45500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 8.25   | C            | Foreign Exchange Future | 2.41600   | 2.39800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 20.95  | C            | Foreign Exchange Future | 0.00300   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010  | 18.95  | C            | Foreign Exchange Future | 0.01000   | 0.00300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.02700   | 0.02300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.06000   | 0.06100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.14300   | 0.14800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.23900   | 0.24600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.44300   | 0.45100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.91700   | 0.91500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.73800   | 1.72500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00300   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.01100   | 0.00300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.02800   | 0.02500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.06300   | 0.06400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.15100   | 0.15500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.25300   | 0.26000                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.47500   | 0.48200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.98400   | 0.98000                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.83200   | 1.81700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00500   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.01600   | 0.00800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.03900   | 0.03900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.08800   | 0.09100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.23300   | 0.23900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.42900   | 0.43600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.88500   | 0.88400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.69200   | 1.67900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.71300   | 2.69500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.04000   | 0.04000                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.09000   | 0.09300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.78500   | 1.77100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.76200   | 2.74400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00500   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.01700   | 0.00800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.81200   | 2.79400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00600   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.01700   | 0.00900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.04000   | 0.04000                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.09200   | 0.09500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.24600   | 0.25300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.45900   | 0.46600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.95000   | 0.94700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.66300   | 2.64500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00500   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.01600   | 0.00700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.03800   | 0.03700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.08500   | 0.08700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.22000   | 0.22700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.40100   | 0.40900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.82400   | 0.82400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.60100   | 1.58800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.56400   | 2.54600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00400   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.01400   | 0.00500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.03400   | 0.03300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.07500   | 0.07800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.18900   | 0.19400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.33100   | 0.33800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.65900   | 0.66400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.33600   | 1.32600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.26800   | 2.25100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00400   | 0.00100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.01300   | 0.00400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.03200   | 0.03100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.07100   | 0.07300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.17600   | 0.18100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.30200   | 0.30900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.58800   | 0.59400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.20900   | 1.20100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 2.12000   | 2.10300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00600   | 0.00100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.01800   | 0.00900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.04100   | 0.04100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.09400   | 0.09700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.29100   | 3.31500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.23800   | 5.25900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.21500   | 7.22700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.20300   | 9.21900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.10600   | 0.11900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.48500   | 0.51200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.19900   | 1.22700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.07300   | 2.09900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 3.96800   | 3.99100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 5.92900   | 5.94900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 7.91000   | 7.92200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 9.90100   | 9.91900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.08300   | 0.09400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.40600   | 0.43200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.07800   | 1.10600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 1.93600   | 1.96200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.82200   | 3.84600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.78100   | 5.80100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.76100   | 7.77300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.75100   | 9.76900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.04800   | 0.05600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.27100   | 0.29200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.84800   | 0.87700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.66700   | 1.69500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.53200   | 3.55500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.48500   | 5.50500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.46300   | 7.47500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.45200   | 9.46900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.19700   | 0.21500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.70600   | 0.73400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.49300   | 1.52100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.33900   | 3.36300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.28700   | 5.30800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.26400   | 7.27700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.25300   | 9.26900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.31400   | 7.32600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.30200   | 9.31900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.03200   | 0.03900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.38700   | 3.41100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.33700   | 5.35800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.03900   | 0.04700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.23200   | 0.25200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.77600   | 0.80400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.58000   | 1.60700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.43500   | 3.45900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.38600   | 5.40700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.36300   | 7.37600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.35200   | 9.36900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.02900   | 0.03500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.18100   | 0.19800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.67200   | 0.70000                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.45000   | 1.47800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.34800   | 2.37300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.26000   | 4.28200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.22500   | 6.24300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.20800   | 8.22100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.20000  | 10.21900                        | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.03500   | 0.04300                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.21400   | 0.23300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.74000   | 0.76900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.53600   | 1.56400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.44000   | 2.46600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.35700   | 4.37900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.32400   | 6.34100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.30700   | 8.32100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.30000  | 10.31900                        | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.06300   | 0.07300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.33500   | 0.35800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 0.96100   | 0.99000                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.80100   | 1.82800                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.67700   | 3.70000                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.63200   | 5.65300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.61200   | 7.62400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.60200   | 9.61900                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.62300   | 1.65100                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01200   | 0.01600                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.05800   | 0.06700                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.31200   | 0.33500                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 0.92300   | 0.95200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.75600   | 1.78300                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.62800   | 3.65200                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.58300   | 5.60400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.56200   | 7.57400                         | 0             |
| 16/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.55200   | 9.56900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.78680   | 6.79250                         | 9,588         |
| 16/03/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.00200   | 0.00800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010  | 6.60   | C            | Foreign Exchange Future | 0.28300   | 0.29200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.18900   | 1.19800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.18700   | 2.19300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.18700   | 3.19300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.60   | C            | Foreign Exchange Future | 4.18700   | 4.19300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.00300   | 0.00800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.31900   | 0.32900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.23900   | 1.24700                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.23700   | 2.24300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | C            | Foreign Exchange Future | 3.23700   | 3.24300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | C            | Foreign Exchange Future | 4.23700   | 4.24300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00300   | 0.00800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.35600   | 0.36800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.28800   | 1.29700                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.28700   | 2.29300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.28700   | 3.29300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.28700   | 4.29300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.21700   | 0.22200                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00200   | 0.00600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.14500   | 0.14300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.94200   | 0.95400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.93700   | 1.94300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.93700   | 2.94300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.93700   | 3.94300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00200   | 0.00700                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.18700   | 0.19100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.04000   | 1.05100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.03700   | 2.04300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.03700   | 3.04300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.03700   | 4.04300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00100   | 0.00600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.12800   | 0.12600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.89400   | 0.90600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.88700   | 1.89300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.88700   | 2.89300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.88700   | 3.89300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00200   | 0.00700                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.16500   | 0.16100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 0.99100   | 1.00200                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 1.98700   | 1.99300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 2.98700   | 2.99300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 3.98700   | 3.99300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00200   | 0.00700                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.24900   | 0.25600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.13900   | 1.14900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.13700   | 2.14300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.13700   | 3.14300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.13700   | 4.14300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.06600   | 0.07000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.65600   | 0.67000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.63700   | 1.64400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.63700   | 2.64300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.63700   | 3.64300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.07500   | 0.07900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.70300   | 0.71600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.68700   | 1.69400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.68700   | 2.69300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.68700   | 3.69300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00100   | 0.00500                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.09800   | 0.09900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.79700   | 0.81000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.78700   | 1.79400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.78700   | 2.79300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.78700   | 3.79300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00100   | 0.00500                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.11200   | 0.11200                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.84500   | 0.85800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.83700   | 1.84300                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.83700   | 2.84300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.83700   | 3.84300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.05800   | 0.06300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.61000   | 0.62400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.58700   | 1.59400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.58700   | 2.59300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.58700   | 3.59300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00100   | 0.00500                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.53700   | 2.54300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.53700   | 3.54300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.05000   | 0.05600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.56500   | 0.57900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.53700   | 1.54500                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.08600   | 0.08800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.75000   | 0.76300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.73700   | 1.74400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.73700   | 2.74300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.73700   | 3.74300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.46300   | 4.45900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.46300   | 6.45800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.46300   | 8.45800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.01300   | 0.02100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.34900   | 0.34600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.02800   | 0.03700                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.51300   | 0.51400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.46400   | 2.46200                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.26400   | 2.26300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.26300   | 4.25900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.26300   | 6.25900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.26300   | 8.25800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.02300   | 0.03200                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.47100   | 0.47100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.41400   | 2.41200                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.41300   | 4.40900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.41300   | 6.40800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.41300   | 8.40800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00800   | 0.01600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.27500   | 0.27000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.16400   | 2.16300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.16300   | 4.15900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.16300   | 6.15900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.16300   | 8.15800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.01000   | 0.01800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.31100   | 0.30700                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.21400   | 2.21300                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.21300   | 4.20900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.21300   | 6.20900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.21300   | 8.20800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.01600   | 0.02400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.38800   | 0.38700                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.31400   | 2.31200                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.31300   | 4.30900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.31300   | 6.30800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.31300   | 8.30800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.01900   | 0.02800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.42900   | 0.42800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.36400   | 2.36200                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.36300   | 4.35900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.36300   | 6.35800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.36300   | 8.35800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00200   | 0.00700                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.11200   | 0.11400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.86500   | 1.86500                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.86300   | 3.85900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.86300   | 5.85900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.86300   | 7.85800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00400   | 0.01000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.17800   | 0.16900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 2.01500   | 2.01500                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 4.01300   | 4.00900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 6.01300   | 6.00900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 8.01300   | 8.00800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00700   | 0.01400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.24100   | 0.23400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.11400   | 2.11400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.11300   | 4.10900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.11300   | 6.10900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.11300   | 8.10800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00300   | 0.00900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.15000   | 0.14900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.96500   | 1.96500                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.96300   | 3.95900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.96300   | 5.95900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.96300   | 7.95800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00500   | 0.01200                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.20800   | 0.20100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.06500   | 2.06400                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.06300   | 4.05900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.06300   | 6.05900                         | 0             |



| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | AU\$ / R On 14 June 2010      | 14.85  | P            | Foreign Exchange Future | 8.06300   | 8.05800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 6.70   | P            | Foreign Exchange Future | 0.13000   | 0.13000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00500                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 6.50   | P            | Foreign Exchange Future | 0.06900   | 0.07600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 8.50   | P            | Foreign Exchange Future | 1.71600   | 1.71600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 10.50  | P            | Foreign Exchange Future | 3.71300   | 3.70900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 12.50  | P            | Foreign Exchange Future | 5.71300   | 5.70900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 14.50  | P            | Foreign Exchange Future | 7.71300   | 7.70800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 5.55   | P            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 6.55   | P            | Foreign Exchange Future | 0.08200   | 0.08700                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 8.55   | P            | Foreign Exchange Future | 1.76600   | 1.76600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 10.55  | P            | Foreign Exchange Future | 3.76300   | 3.75900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 12.55  | P            | Foreign Exchange Future | 5.76300   | 5.75900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 14.55  | P            | Foreign Exchange Future | 7.76300   | 7.75800                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00200   | 0.00600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.09600   | 0.10000                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 1.81500   | 1.81600                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 3.81300   | 3.80900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.81300   | 5.80900                         | 0             |
| 16/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.81300   | 7.80800                         | 0             |
| 16/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.82970   | 6.83450                         | 4,490         |
| 16/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.25500   | 0.23000                         | 0             |
| 16/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.33200   | 0.30200                         | 0             |
| 16/03/2010 | AU\$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 6.86680   | 6.83450                         | 0             |
| 16/03/2010 | AU\$ / R On 13 December 2010  | 6.83   | C            | Foreign Exchange Future | 0.37200   | 0.00000                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 16/03/2010 | AU\$ / R On 13 December 2010 | 6.83   | P            | Foreign Exchange Future | 0.34000   | 0.00000                         | 0             |
| 16/03/2010 | CAD/ R On 14 June 2010       |        |              | Foreign Exchange Future | 7.35810   | 7.33120                         | 1,370         |
| 16/03/2010 | CAD/ R On 14 June 2010       | 7.30   | C            | Foreign Exchange Future | 0.21900   | 0.20600                         | 0             |
| 16/03/2010 | CAD/ R On 14 June 2010       | 7.25   | C            | Foreign Exchange Future | 0.24900   | 0.23500                         | 0             |
| 16/03/2010 | CAD/ R On 14 June 2010       | 7.35   | C            | Foreign Exchange Future | 0.19100   | 0.18000                         | 0             |
| 16/03/2010 | CAD/ R On 14 June 2010       | 7.35   | P            | Foreign Exchange Future | 0.18300   | 0.19900                         | 0             |
| 16/03/2010 | CAD/ R On 14 June 2010       | 7.25   | P            | Foreign Exchange Future | 0.14100   | 0.15400                         | 0             |
| 16/03/2010 | CAD/ R On 14 June 2010       | 7.30   | P            | Foreign Exchange Future | 0.16100   | 0.17500                         | 0             |
| 16/03/2010 | CAD/ R On 13 September 2010  |        |              | Foreign Exchange Future | 7.18460   | 7.33120                         | 0             |
| 16/03/2010 | CAD/ R On 13 September 2010  | 7.33   | C            | Foreign Exchange Future | 0.20000   | 0.00000                         | 0             |
| 16/03/2010 | CAD/ R On 13 September 2010  | 7.33   | P            | Foreign Exchange Future | 0.34700   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       |        |              | Foreign Exchange Future | 7.41590   | 7.49040                         | 256,681       |
| 17/03/2010 | \$ / R On 14 June 2010       | 8.40   | C            | Foreign Exchange Future | 0.03800   | 0.04900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 4.15   | C            | Foreign Exchange Future | 3.26600   | 3.34000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 4.20   | C            | Foreign Exchange Future | 3.21600   | 3.29000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 10.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 5.75   | C            | Foreign Exchange Future | 1.66700   | 1.74200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 4.75   | C            | Foreign Exchange Future | 2.66600   | 2.74000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010       | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 0.21100   | 0.25700                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.45   | C            | Foreign Exchange Future | 0.97400   | 1.04700                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 1.96600   | 2.04100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 2.96600   | 3.04000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.07100   | 1.14500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.06600   | 2.14100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.06600   | 3.14000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.31500   | 0.37100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.17000   | 1.24400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.16600   | 3.24000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.04500   | 0.05700                         | 140           |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.28500   | 0.34000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.12100   | 1.19500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.11600   | 2.19100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.11600   | 3.19000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.03500   | 0.04500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.02200   | 0.02900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.02400   | 0.03100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.74000   | 0.80900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.71700   | 1.79100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.71600   | 2.79000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.03200   | 0.04200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.19200   | 0.23200                         | 600           |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.91700   | 1.99100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.91600   | 2.99000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.31600   | 3.39000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.23100   | 0.28300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.51600   | 3.59000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.41600   | 3.49000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.45000   | 0.51200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.36800   | 1.44300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.36600   | 2.44000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.36600   | 3.44000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.81600   | 3.89000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.76600   | 3.84000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.06900   | 0.08800                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 26,596        |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.07600   | 0.09500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.71600   | 3.79000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.61600   | 3.69000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.46600   | 3.54000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.56600   | 3.64000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.03000   | 0.03900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.17500   | 0.21200                         | 1,430         |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.87800   | 0.95000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.86700   | 1.94100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.86600   | 2.94000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.02700   | 0.03600                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.83200   | 0.90200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.81700   | 1.89100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.81600   | 2.89000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.02500   | 0.03300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.78500   | 0.85500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.76700   | 1.84100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.76600   | 2.84000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.02000   | 0.02700                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.10900   | 0.13600                         | 21,795        |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.65100   | 0.71900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.61700   | 1.69200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.61600   | 2.69000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.09900   | 0.12400                         | 450           |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.60900   | 0.67500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.56700   | 1.64200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.56600   | 2.64000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.01800   | 0.02300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.09100   | 0.11400                         | 55            |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.56700   | 0.63300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.51800   | 1.59200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.51600   | 2.59000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.37900   | 0.43900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.26900   | 1.34300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.26600   | 2.34100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.01400   | 0.01800                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.06300   | 0.08000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.41400   | 0.47500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.31900   | 1.39300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.31600   | 2.39100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.08300   | 0.10400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.52700   | 0.59100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.46800   | 1.54200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.46600   | 2.54000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.01700   | 0.02200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.01900   | 0.02500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.01500   | 0.02000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.48800   | 0.55100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.41800   | 1.49200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.01200   | 0.01600                         | 21,795        |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.34600   | 0.40400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.21900   | 1.29400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.21600   | 2.29100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.01400   | 0.01900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.25800   | 0.31100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.92600   | 0.99700                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.41600   | 2.49000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.91600   | 3.99000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.04900   | 0.06200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.69500   | 0.76400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.16600   | 2.24100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.66600   | 3.74000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.15900   | 0.19400                         | 6,350         |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.01300   | 0.01700                         | 21,978        |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.14500   | 0.17800                         | 100           |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.13200   | 0.16300                         | 17,000        |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.12000   | 0.14900                         | 33            |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.05800   | 0.07400                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.04100   | 0.05300                         | 1,900         |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.05300   | 0.06800                         | 135           |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.63700   | 2.56400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.73600   | 2.66300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.83600   | 2.76300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.93600   | 2.86200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 5.03400   | 4.96000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.83700   | 0.77800                         | 6             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.98500   | 2.91200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.08500   | 3.01200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 5.18400   | 5.11000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.97500   | 0.91300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 3.03500   | 2.96200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.13500   | 3.06200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.23500   | 3.16100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.33400   | 5.26000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.79200   | 0.73400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.13400   | 5.06000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.45400   | 0.40900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 2.04300   | 1.97200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 2.14100   | 2.07000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 2.24000   | 2.16800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.41600   | 0.37300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 2.09200   | 2.02100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 2.19000   | 2.11900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.78400   | 4.71000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.37900   | 0.33800                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.94400   | 1.87300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.74700   | 1.67700                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.48400   | 4.41000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.83400   | 4.76000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.34300   | 0.30400                         | 130           |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.89500   | 1.82400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.02900   | 0.02400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.88300   | 0.82200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.83400   | 3.76000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.83400   | 6.76000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.33400   | 8.26000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.01000   | 0.00700                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.58400   | 3.51100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.08400   | 5.01000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.58400   | 6.51000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 8.08400   | 8.01000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.19200   | 0.17100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.64800   | 1.57900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.84500   | 1.77500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.43400   | 4.36000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.13000   | 0.11400                         | 10,000        |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.79600   | 1.72600                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.78400   | 3.71000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.78400   | 5.71000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.07200   | 0.06100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.59900   | 1.53000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.58400   | 4.51000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.58400   | 5.51000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.45300   | 1.38500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.55100   | 1.48200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.93400   | 3.86000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.93400   | 4.86000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.93400   | 5.86000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.06100   | 0.05100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.61700   | 0.56400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 4.03400   | 3.96000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 6.03400   | 5.96000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.09800   | 0.08500                         | 200           |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.74700   | 0.69000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.69800   | 1.62800                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.18500   | 3.11100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 4.18400   | 4.11000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 6.18400   | 6.11000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.11300   | 0.09900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 4.23400   | 4.16000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.23400   | 5.16000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 6.23400   | 6.16000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.28500   | 3.21100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.28400   | 4.21000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.28400   | 5.21000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.28400   | 6.21000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 4.08400   | 4.01000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 6.08400   | 6.01000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.05100   | 0.04300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.57500   | 0.52400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.50200   | 1.43300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.98400   | 3.91000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.98400   | 5.91000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.04300   | 0.03500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.53300   | 0.48400                         | 430           |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.03500   | 0.02900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.49300   | 0.44600                         | 200           |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.40400   | 1.33700                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.88400   | 3.81000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.88400   | 4.81000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.88400   | 5.81000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01900   | 0.01500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.25900   | 1.19300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.73400   | 3.66100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.73400   | 5.66000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.01600   | 0.01200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.21100   | 1.14600                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.68400   | 3.61100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.68400   | 4.61000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.68400   | 5.61000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.01200   | 0.01000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.30900   | 0.27200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.16400   | 1.09900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.48400   | 8.41000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 10.08400  | 10.01000                        | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.43400   | 6.36000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.43400   | 8.36000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.53400   | 4.46000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.53400   | 6.46000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.53400   | 8.46000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.38400   | 4.31000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.38400   | 6.31000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.38400   | 8.31000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.33400   | 4.26000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.33400   | 6.26000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.28400   | 8.21000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.58700   | 2.51400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.66000   | 0.60500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.28900   | 2.21800                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.38800   | 2.31600                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.48800   | 2.41500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.68600   | 2.61400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.78600   | 2.71300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.88600   | 2.81200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.98400   | 4.91000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.99300   | 1.92200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.73400   | 4.66000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.70300   | 0.64800                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.33900   | 2.26700                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.43800   | 2.36600                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.53700   | 2.46500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.68400   | 6.61000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.68400   | 8.61000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 8.23400   | 8.16000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 8.18400   | 8.11000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.08400   | 0.07200                         | 6,000         |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.63400   | 6.56000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.63400   | 8.56000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.58400   | 8.51000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.48400   | 6.41000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.21500   | 0.19300                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.63400   | 3.56100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.63400   | 4.56000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.63400   | 5.56000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.27600   | 0.24200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.11600   | 1.05200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.02400   | 0.01900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.30800   | 1.24100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.08400   | 7.01000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 4.13400   | 4.06000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.13400   | 7.06000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 7.18400   | 7.11000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.35600   | 1.28900                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 1.06900   | 1.00500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.16900   | 0.15000                         | 10,000        |
| 17/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.92900   | 0.86700                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.38400   | 5.31000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.88400   | 6.81000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.14900   | 0.13100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.83400   | 8.76000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.93400   | 6.86000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.93400   | 8.86000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.24500   | 0.21700                         | 100           |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 7.03400   | 6.96000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 9.03400   | 8.96000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 9.13400   | 9.06000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 9.08400   | 9.01000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 7.28400   | 7.21000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 9.28400   | 9.21000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.33500   | 3.26100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 June 2010      | 14.75  | P            | Foreign Exchange Future | 7.33400   | 7.26000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010      | 16.75  | P            | Foreign Exchange Future | 9.33400   | 9.26000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010      | 10.80  | P            | Foreign Exchange Future | 3.38500   | 3.31100                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010      | 14.80  | P            | Foreign Exchange Future | 7.38400   | 7.31000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010      | 16.80  | P            | Foreign Exchange Future | 9.38400   | 9.31000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 9.18400   | 9.11000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.88400   | 8.81000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.78400   | 6.71000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.78400   | 8.71000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.73400   | 6.66000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.73400   | 8.66000                         | 0             |
| 17/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 1.02200   | 0.95900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.54220   | 7.61830                         | 9,453         |
| 17/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.04200   | 0.04900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.77800   | 0.84500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.70100   | 1.77600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.69300   | 2.76900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.69200   | 3.76800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.04400   | 0.05100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.26700   | 0.30200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.81700   | 0.88500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.75000   | 1.82600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.74300   | 2.81900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.74200   | 3.81800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.25200   | 0.28600                         | 509           |
| 17/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.04100   | 0.04700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.23900   | 0.27100                         | 100           |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.74000   | 0.80500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.65200   | 1.72700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.64400   | 2.72000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.64200   | 3.71800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.03900   | 0.04500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.22700   | 0.25700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.70300   | 0.76700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.60300   | 1.67800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.59400   | 2.67000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.59200   | 3.66800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.03600   | 0.04200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.20400   | 0.23200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.63300   | 0.69400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.50500   | 1.58000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.49400   | 2.57000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.49200   | 3.56800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.03400   | 0.04000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.19300   | 0.22000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.59900   | 0.65900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.45700   | 1.53200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.44400   | 2.52000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.44200   | 3.51800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.03300   | 0.03800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.18300   | 0.20900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.56700   | 0.62600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.40800   | 1.48300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.39400   | 2.47000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.39200   | 3.46900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.47700   | 0.53100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.26400   | 1.33800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.24500   | 2.32100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.24300   | 3.31900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.03000   | 0.03600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.16600   | 0.18900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.50600   | 0.56200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.31200   | 1.38600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.29500   | 2.37100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.29200   | 3.36900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.02700   | 0.03200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.14300   | 0.16300                         | 585           |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.42400   | 0.47400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.16800   | 1.24300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.14600   | 2.22200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.14300   | 3.21900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.15800   | 0.18000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.04800   | 0.05600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.29800   | 0.33600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 0.89900   | 0.96800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 1.84900   | 1.92400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 2.84300   | 2.91900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 3.84200   | 3.91800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.04600   | 0.05400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.28200   | 0.31800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 0.85800   | 0.92600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 1.79900   | 1.87500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 2.79300   | 2.86900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 3.79200   | 3.86800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.03700   | 0.04300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.21500   | 0.24400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.66800   | 0.73000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.55400   | 1.62900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.54400   | 2.62000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.54200   | 3.61800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.03200   | 0.03700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.17400   | 0.19900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.53600   | 0.59300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.36000   | 1.43500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.34500   | 2.42100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.34200   | 3.41900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.02800   | 0.03300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.15000   | 0.17100                         | 3,000         |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.45000   | 0.50200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.21600   | 1.29000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.19500   | 2.27100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.19300   | 3.26900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.06600   | 0.07600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.07400   | 0.08500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.12400   | 0.14200                         | 500           |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.10800   | 0.12400                         | 3,000         |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.07700   | 0.08800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.08300   | 0.09600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.11800   | 0.13500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.88500   | 2.81400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.86200   | 4.78700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.85800   | 6.78300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.85800   | 8.78200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.21400   | 0.19400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.87400   | 0.82100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.73800   | 2.66800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.71300   | 4.63800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.70900   | 6.63300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.70800   | 8.63200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.02200   | 0.02000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.23500   | 0.21300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.78700   | 2.71600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.76300   | 4.68800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.75800   | 6.68300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.75800   | 8.68200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.17500   | 0.15800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.79100   | 0.74100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.64100   | 2.57000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.61400   | 4.53900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.60900   | 6.53300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.60800   | 8.53200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.15700   | 0.14100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.75100   | 0.70200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.59200   | 2.52200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.56400   | 4.48900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.55900   | 6.48300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.55800   | 8.48200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.14100   | 0.12600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.71200   | 0.66400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.54400   | 2.47400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.51400   | 4.44000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.50900   | 6.43300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.50800   | 8.43200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.11100   | 0.09900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.63500   | 0.58900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.44700   | 2.37700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.41500   | 4.34100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.40900   | 6.33300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.40800   | 8.33200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.09800   | 0.08700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.59700   | 0.55300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.39900   | 2.32900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.36600   | 4.29200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.35900   | 6.28300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.35800   | 8.28200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.56000   | 0.51800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.07500   | 0.06700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.52500   | 0.48400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.30200   | 2.23300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.26700   | 4.19300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.25900   | 6.18300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.25800   | 8.18200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.08600   | 0.07700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.35000   | 2.28100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.31600   | 4.24200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.30900   | 6.23300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.30800   | 8.23200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 1.17600   | 1.11700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.54100   | 1.47800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.63500   | 1.57000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.26600   | 1.20600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.68200   | 1.61700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 1.13200   | 1.07400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.82400   | 1.75800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.02400   | 0.02200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.25800   | 0.23400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.95800   | 0.90300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.83600   | 2.76500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.81200   | 4.73700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.80800   | 6.73300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.80800   | 8.73200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.19400   | 0.17500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.83200   | 0.78100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.69000   | 2.61900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.66300   | 4.58900                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.65900   | 6.58300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.65800   | 8.58200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.12600   | 0.11200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.67300   | 0.62600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.49500   | 2.42500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.46500   | 4.39100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.45900   | 6.38300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.45800   | 8.38200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.06600   | 0.05800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.49000   | 0.45000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.25400   | 2.18600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 4.21700   | 4.14400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 6.20900   | 6.13300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 8.20800   | 8.13200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.05700   | 0.05000                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.45600   | 0.41800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.20600   | 2.13800                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 4.16800   | 4.09400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 6.15900   | 6.08300                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 8.15800   | 8.08200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.91600   | 0.86200                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.28200   | 0.25600                         | 0             |
| 17/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 1.00100   | 0.94500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.66910   | 7.74560                         | 5,635         |
| 17/03/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.03400   | 0.03800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.09400   | 0.10500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.36600   | 0.40300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.86800   | 0.93100                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 December 2010 | 5.95   | C            | Foreign Exchange Future | 1.73900   | 1.81400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.95   | C            | Foreign Exchange Future | 2.72300   | 2.79900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 3.95   | C            | Foreign Exchange Future | 3.72000   | 3.79600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 0.23000   | 0.25400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.03300   | 0.03700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.09200   | 0.10200                         | 300           |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.00   | C            | Foreign Exchange Future | 0.83300   | 0.89500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 1.69100   | 1.76600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.67300   | 2.75000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.67000   | 3.74600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.03300   | 0.03600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.08900   | 0.09900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.33800   | 0.37200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.80000   | 0.86000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.64300   | 1.71800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.62300   | 2.70000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.62000   | 3.69700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.03200   | 0.03500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.08600   | 0.09600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.32500   | 0.35800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.76700   | 0.82700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.59600   | 1.67000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.57400   | 2.65000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.57000   | 3.64700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.35200   | 0.38700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.03100   | 0.03500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.08400   | 0.09300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.31200   | 0.34400                         | 4,400         |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.73500   | 0.79400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.54900   | 1.62300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.52400   | 2.60100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.52000   | 3.59700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.03000   | 0.03400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.08100   | 0.09000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.30000   | 0.33100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.70400   | 0.76200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.50200   | 1.57600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.47400   | 2.55100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.47000   | 3.54700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.02900   | 0.03300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.07900   | 0.08800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.28800   | 0.31800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.67400   | 0.73100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.45500   | 1.52900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.42500   | 2.50100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.42000   | 3.49700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.02600   | 0.03000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.07100   | 0.07900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.24700   | 0.27300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.56500   | 0.61700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.27200   | 1.34600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.12000   | 0.13200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.41500   | 0.45500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.22700   | 2.30300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.22100   | 3.29700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.02700   | 0.03000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.07300   | 0.08100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.25700   | 0.28400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.59100   | 0.64400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.31800   | 1.39100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.27600   | 2.35300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.27100   | 3.34700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.22200   | 0.24500                         | 117           |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.02600   | 0.02900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.06900   | 0.07600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.23800   | 0.26300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.54000   | 0.59100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.22800   | 1.30100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.17700   | 2.25400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.17100   | 3.24800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.27700   | 0.30600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.03600   | 0.04100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.10000   | 0.11100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.39800   | 0.43700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 0.94000   | 1.00500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 1.83500   | 1.91000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 2.82200   | 2.89900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 3.82000   | 3.89600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.03500   | 0.03900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.09700   | 0.10800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.38200   | 0.41900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 0.90400   | 0.96700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.78700   | 1.86200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.77300   | 2.84900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.77000   | 3.84600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.02900   | 0.03200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.07700   | 0.08500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.64500   | 0.70100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.40900   | 1.48300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.37500   | 2.45200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.37000   | 3.44700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.02800   | 0.03100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.07500   | 0.08300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.26700   | 0.29500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.61800   | 0.67200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.36300   | 1.43700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.32600   | 2.40200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.32100   | 3.39700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.02000   | 0.02200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.05200   | 0.05800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.16300   | 0.18000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.61900   | 4.69600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.15700   | 0.17400                         | 330           |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.12400   | 0.13600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.14800   | 0.16300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.67900   | 1.61700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.95500   | 1.89000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.58800   | 1.52800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.54400   | 1.48400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.43300   | 3.36200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.40100   | 5.32600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.38400   | 7.30800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.04400   | 0.04100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.29900   | 0.27600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.94800   | 0.89900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.75600   | 2.68700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.70900   | 4.63500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.68800   | 6.61300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.68200   | 8.60500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.04000   | 0.03700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.27600   | 0.25500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.70800   | 2.63900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.66000   | 4.58600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.63800   | 6.56300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.63200   | 8.55500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.13500   | 0.12100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.61300   | 0.57300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.32800   | 2.26200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.26600   | 4.19300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.24300   | 6.16800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.23200   | 8.15500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.12100   | 0.10900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.57900   | 0.54100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.28100   | 2.21500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 4.21700   | 4.14500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 6.19300   | 6.11900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 8.18200   | 8.10500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.90800   | 0.86000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.05900   | 0.05500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.37100   | 0.34500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 1.06900   | 1.01700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.90000   | 2.83000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.85700   | 4.78300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.83700   | 6.76100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.83200   | 8.75500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 1.15300   | 1.09900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.04900   | 0.04500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.32200   | 0.29800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.98800   | 0.93800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.80400   | 2.73500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.75800   | 4.68400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.73800   | 6.66200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.73200   | 8.65500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.54600   | 0.50900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 2.00100   | 1.93600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.05300   | 0.05000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.34600   | 0.32100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 1.02800   | 0.97700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.85200   | 2.78300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.80700   | 4.73400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.78700   | 6.71200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.78200   | 8.70500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.03600   | 0.03300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.25500   | 0.23500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.86900   | 0.82200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.66000   | 2.59200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.61000   | 4.53700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.58900   | 6.51400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.58200   | 8.50500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.03300   | 0.03000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.23500   | 0.21600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.83100   | 0.78500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.61200   | 2.54400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.56100   | 4.48800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.53900   | 6.46400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.53200   | 8.45500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.03000   | 0.02700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.21600   | 0.19800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.79300   | 0.74800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.56500   | 2.49700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.51200   | 4.43900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.49000   | 6.41500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.48200   | 8.40500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.68300   | 0.64100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.02700   | 0.02400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.19800   | 0.18100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.75600   | 0.71200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.51700   | 2.45000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.46300   | 4.38900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.44000   | 6.36500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.43200   | 8.35500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.02400   | 0.02200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.18100   | 0.16400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.71900   | 0.67600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.47000   | 2.40300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.41400   | 4.34000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.39100   | 6.31600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.38200   | 8.30500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.02200   | 0.02000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.16400   | 0.14900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.42300   | 2.35600                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.36400   | 4.29100                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.34200   | 6.26700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.33200   | 8.25500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 1.11100   | 1.05800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.02000   | 0.01800                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.14900   | 0.13500                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.64700   | 0.60700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.37500   | 2.30900                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.31500   | 4.24200                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.29200   | 6.21700                         | 0             |
| 17/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.28200   | 8.20500                         | 0             |
| 17/03/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 7.79780   | 7.87370                         | 0             |
| 17/03/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.50000   | 0.50700                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | \$ / R On 14 March 2011 | 8.05   | C            | Foreign Exchange Future | 0.48000   | 0.51700                         | 0             |
| 17/03/2010 | \$ / R On 14 March 2011 | 7.95   | C            | Foreign Exchange Future | 0.48900   | 0.52800                         | 0             |
| 17/03/2010 | \$ / R On 14 March 2011 | 7.95   | P            | Foreign Exchange Future | 0.64100   | 0.60400                         | 0             |
| 17/03/2010 | \$ / R On 14 March 2011 | 8.05   | P            | Foreign Exchange Future | 0.73200   | 0.69300                         | 0             |
| 17/03/2010 | \$ / R On 14 March 2011 | 8.00   | P            | Foreign Exchange Future | 0.70200   | 0.63300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   |        |              | Foreign Exchange Future | 11.35170  | 11.36010                        | 32,606        |
| 17/03/2010 | £ / R On 14 June 2010   | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 15.70  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 13.60  | C            | Foreign Exchange Future | 0.02600   | 0.02900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 12.60  | C            | Foreign Exchange Future | 0.07200   | 0.08100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 10.60  | C            | Foreign Exchange Future | 0.80600   | 0.82300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 9.60   | C            | Foreign Exchange Future | 1.75900   | 1.76900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 12.45  | C            | Foreign Exchange Future | 0.08400   | 0.09500                         | 8,032         |
| 17/03/2010 | £ / R On 14 June 2010   | 11.45  | C            | Foreign Exchange Future | 0.27700   | 0.29800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 10.45  | C            | Foreign Exchange Future | 0.93500   | 0.95000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 9.45   | C            | Foreign Exchange Future | 1.90700   | 1.91700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010   | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.10500   | 0.11700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.36400   | 0.38500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.12100   | 1.13400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.33900   | 0.36000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.07300   | 1.08600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.04100   | 0.04700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.11100   | 0.12400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.39000   | 0.41100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.16900   | 1.18200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.17800   | 0.19500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.64800   | 0.66700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.56100   | 1.57200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.02400   | 0.02800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.21500   | 0.23400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.76500   | 0.78200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.02700   | 0.03200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.40400   | 2.41300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.45400   | 2.46300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.01800   | 0.02100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.03600   | 0.04100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.05600   | 0.06400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.09400   | 0.10500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 11,194        |
| 17/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.03400   | 0.03900                         | 11,194        |
| 17/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.55400   | 2.56200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.65300   | 2.66200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.60400   | 2.61200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.35400   | 2.36300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.25500   | 2.26400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.30500   | 2.31400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.20500   | 2.21400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.05600   | 2.06500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.10600   | 2.11500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.80300   | 2.81200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.15600   | 2.16500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.15200   | 3.16100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.30200   | 3.31100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.10200   | 3.11100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.50400   | 2.51300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.70300   | 2.71200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 3.00300   | 3.01100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.95300   | 2.96100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.07600   | 0.08500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.24400   | 0.26400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.84800   | 0.86400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.80800   | 1.81800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.12400   | 0.13800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.44700   | 0.46800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.04900   | 0.05600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.14000   | 0.15500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.50900   | 0.52900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.36500   | 1.37600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.02200   | 0.02600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.06500   | 0.07400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.20200   | 0.22000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.72500   | 0.74300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.66000   | 1.67000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.16800   | 0.18400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.61100   | 0.63100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.51200   | 1.52300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.04300   | 0.04900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.11700   | 0.13100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.21800   | 1.23000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.04700   | 0.05300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.13200   | 0.14600                         | 28            |
| 17/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.47700   | 0.49800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.31600   | 1.32700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.05100   | 0.05800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.14900   | 0.16400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.54200   | 0.56200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.41400   | 1.42500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.05400   | 0.06100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.15800   | 0.17400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.46300   | 1.47400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.06200   | 0.07000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.19000   | 0.20700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.68600   | 0.70500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.61000   | 1.62100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.03200   | 0.03600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.03900   | 0.04500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.31500   | 0.33600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 1.02500   | 1.03900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 2.00700   | 2.01600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 8,032         |
| 17/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.29600   | 0.31600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.97900   | 0.99400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.08000   | 0.09000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.26000   | 0.28000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.89100   | 0.90700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.85800   | 1.86700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.08900   | 0.10000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.57600   | 0.59600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.95700   | 1.96600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.45200   | 3.46000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.06800   | 0.07700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.41800   | 0.43900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.70900   | 1.71900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.20200   | 3.21100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.04500   | 0.05100                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.22900   | 0.24800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.26700   | 1.27900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.75300   | 2.76200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.03800   | 0.04300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.05900   | 0.06700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.09900   | 0.11100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 4.99900   | 4.99100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 5.99800   | 5.99100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 6.99800   | 6.99000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.76100   | 2.75500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.04700   | 1.05100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.50700   | 1.50700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 1.98600   | 1.98300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.46700   | 2.46200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 2.95700   | 2.95100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 3.95000   | 3.94300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 4.94900   | 4.94100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 5.94800   | 5.94100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.94800   | 6.94000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.47700   | 0.48800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.79300   | 1.79100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.25400   | 3.24700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.74900   | 4.74100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.24800   | 6.24000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.74800   | 7.74000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.24800   | 9.24000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.21600   | 0.22900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.36600   | 1.36700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.81000   | 2.80400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.30000   | 4.29200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.79900   | 5.79100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.29800   | 7.29000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.79800   | 8.79000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.66200   | 2.65700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.12400   | 0.13600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.13700   | 1.14000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.56500   | 2.56000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.05000   | 4.04200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.54900   | 5.54100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.04800   | 7.04000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.54800   | 8.54000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.03900   | 0.04700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.40800   | 0.42000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.22800   | 1.23000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.17700   | 2.17400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.15500   | 3.14800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.15000   | 4.14200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.14900   | 5.14100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.02700   | 0.03400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.34400   | 0.35600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.05600   | 3.05000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.04900   | 5.04100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.04800   | 6.04100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.02300   | 0.02900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.31300   | 0.32600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.19800   | 6.19100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.93700   | 1.93500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.40300   | 3.39600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.39900   | 4.39200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.39900   | 5.39100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.39800   | 6.39000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.13000   | 2.12600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.65100   | 3.64400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.64900   | 4.64100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.64900   | 5.64100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.64800   | 6.64000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.41900   | 2.41400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.08400   | 0.09500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.58800   | 0.59700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.46000   | 1.46000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.90000   | 3.89300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.89900   | 4.89100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.89800   | 5.89100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.89800   | 6.89000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.70600   | 0.71400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.60200   | 1.60100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.14000   | 0.15200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.74700   | 0.75400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.64900   | 1.64800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.10000   | 4.09200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.09900   | 5.09100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.09800   | 6.09100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.09800   | 7.09000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.17500   | 0.18800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.83000   | 0.83600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.74500   | 1.74300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.71100   | 2.70600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.20000   | 4.19200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.19900   | 5.19100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.19800   | 7.19000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.91500   | 0.92100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.84100   | 1.83900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.29900   | 5.29100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.29800   | 6.29000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.10900   | 0.12100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.66600   | 0.67400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.07300   | 0.08300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.55000   | 0.56000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.41300   | 1.41400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.37000   | 2.36600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.85100   | 3.84300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.84900   | 4.84100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.84800   | 5.84100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.84800   | 6.84000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.15700   | 0.16900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.78800   | 0.79500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.69700   | 1.69600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.14800   | 7.14000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.19500   | 0.20800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.87200   | 0.87800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.25000   | 4.24200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.24900   | 5.24100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.24800   | 7.24000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.90800   | 2.90200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.04600   | 0.05400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.44200   | 0.45400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.27400   | 1.27500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.54800   | 7.54000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.54800   | 9.54000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.04800   | 9.04000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.30400   | 3.29700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.29800   | 9.29000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.50200   | 3.49500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.49900   | 5.49100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.49800   | 7.49000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.49800   | 9.49000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.20500   | 3.19800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.19800   | 9.19000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.89800   | 7.89000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.89800   | 9.89000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 7.99800   | 7.99000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 9.99800   | 9.99000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.94800   | 7.94000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.94800   | 9.94000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.80100   | 3.79300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.79800   | 7.79000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.79800   | 9.79000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.69800   | 7.69000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.69800   | 9.69000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.75100   | 3.74400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.74900   | 5.74100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.74800   | 9.74000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.64800   | 7.64000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.64800   | 9.64000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.39800   | 7.39000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.39800   | 9.39000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.35300   | 3.34600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.34900   | 5.34100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.34800   | 7.34000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.34800   | 9.34000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.45300   | 3.44600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.44900   | 5.44100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.44800   | 7.44000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.44800   | 9.44000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 3.00700   | 3.00000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.08200   | 2.07900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.14800   | 6.14100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.61400   | 2.60800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.09200   | 1.09500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.55400   | 1.55400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.03400   | 2.03100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.51600   | 2.51100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 4.00000   | 3.99300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.60200   | 3.59500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.59900   | 5.59100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.59800   | 7.59000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.59800   | 9.59000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.14800   | 8.14000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.14800  | 10.14000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.55200   | 3.54500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.84800   | 9.84000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.84800   | 7.84000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.22500   | 2.22200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.70100   | 3.69400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.69900   | 4.69100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.69900   | 5.69100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.69800   | 6.69000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.19800   | 8.19000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.19800  | 10.19000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.06300   | 0.07200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.51300   | 0.52400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.32200   | 2.31800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.29800   | 8.29000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.29800  | 10.29000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.39800   | 8.39000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.39800  | 10.39000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.09600   | 0.10700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.62600   | 0.63500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.44900   | 4.44200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.44800   | 6.44000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.44800   | 8.44000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.44800  | 10.44000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.59900   | 4.59200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.59800   | 6.59000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.59800   | 8.59000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.59800  | 10.59000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.64800   | 8.64000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.64800  | 10.64000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.79900   | 4.79100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.79800   | 6.79000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.79800  | 10.79000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.01700   | 0.02200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.23800   | 0.25100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.95900   | 0.96400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.88900   | 1.88700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.85900   | 2.85300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.84800   | 8.84000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.84800  | 10.84000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.02100   | 0.02600                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.28700   | 0.30000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.94800   | 8.94000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.94800  | 10.94000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.01900   | 0.02400                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.26200   | 0.27500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 1.00300   | 1.00700                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.89800   | 8.89000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.89800  | 10.89000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.74800   | 6.74000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.74800   | 8.74000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.74800  | 10.74000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.54900   | 4.54200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.54800   | 6.54000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.54800  | 10.54000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 14 June 2010      | 10.45  | P            | Foreign Exchange Future | 0.03300   | 0.04000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 11.45  | P            | Foreign Exchange Future | 0.37500   | 0.38800                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 12.45  | P            | Foreign Exchange Future | 1.18200   | 1.18500                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 19.45  | P            | Foreign Exchange Future | 8.09800   | 8.09000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 21.45  | P            | Foreign Exchange Future | 10.09800  | 10.09000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 19.40  | P            | Foreign Exchange Future | 8.04800   | 8.04000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 21.40  | P            | Foreign Exchange Future | 10.04800  | 10.04000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 9.60   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 0.05400   | 0.06300                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 1.32000   | 1.32100                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 13.60  | P            | Foreign Exchange Future | 2.27400   | 2.26900                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 8.24800   | 8.24000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 21.60  | P            | Foreign Exchange Future | 10.24800  | 10.24000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 15.70  | P            | Foreign Exchange Future | 4.35000   | 4.34200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 17.70  | P            | Foreign Exchange Future | 6.34800   | 6.34000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 19.70  | P            | Foreign Exchange Future | 8.34800   | 8.34000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 21.70  | P            | Foreign Exchange Future | 10.34800  | 10.34000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 15.85  | P            | Foreign Exchange Future | 4.49900   | 4.49200                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 17.85  | P            | Foreign Exchange Future | 6.49800   | 6.49000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 19.85  | P            | Foreign Exchange Future | 8.49800   | 8.49000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 21.85  | P            | Foreign Exchange Future | 10.49800  | 10.49000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 20.35  | P            | Foreign Exchange Future | 8.99800   | 8.99000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 22.35  | P            | Foreign Exchange Future | 10.99800  | 10.99000                        | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 20.05  | P            | Foreign Exchange Future | 8.69800   | 8.69000                         | 0             |
| 17/03/2010 | £ / R On 14 June 2010      | 22.05  | P            | Foreign Exchange Future | 10.69800  | 10.69000                        | 0             |
| 17/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.53950  | 11.54890                        | 2,525         |
| 17/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.19200   | 0.22100                         | 0             |
| 17/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.18200   | 0.21000                         | 0             |
| 17/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.20200   | 0.23200                         | 0             |
| 17/03/2010 | £ / R On 13 September 2010 | 12.75  | C            | Foreign Exchange Future | 0.18800   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 13 September 2010 | 12.75  | P            | Foreign Exchange Future | 1.39900   | 0.00000                         | 0             |
| 17/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.34300   | 1.36300                         | 0             |
| 17/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.42300   | 1.44100                         | 0             |
| 17/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.38300   | 1.40200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | £ / R On 13 December 2010  |        |              | Foreign Exchange Future | 11.72800  | 11.73680                        | 0             |
| 17/03/2010 | £ / R On 13 December 2010  | 11.51  | C            | Foreign Exchange Future | 0.75500   | 0.80100                         | 0             |
| 17/03/2010 | £ / R On 13 December 2010  | 11.51  | P            | Foreign Exchange Future | 0.53400   | 0.57100                         | 0             |
| 17/03/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08190   | 0.08280                         | 1,364         |
| 17/03/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00423   | 0.00497                         | 0             |
| 17/03/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00136   | 0.00160                         | 0             |
| 17/03/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01204   | 0.01294                         | 0             |
| 17/03/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00014   | 0.00014                         | 0             |
| 17/03/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00946   | 0.00880                         | 0             |
| 17/03/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00233   | 0.00217                         | 0             |
| 17/03/2010 | ¥ / R On 13 September 2010 |        |              | Foreign Exchange Future | 0.08340   | 0.08430                         | 0             |
| 17/03/2010 | ¥ / R On 13 September 2010 | 0.08   | C            | Foreign Exchange Future | 0.00561   | 0.00636                         | 0             |
| 17/03/2010 | ¥ / R On 13 September 2010 | 0.08   | P            | Foreign Exchange Future | 0.00511   | 0.00496                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      |        |              | Foreign Exchange Future | 10.19670  | 10.30700                        | 28,682        |
| 17/03/2010 | € / R On 14 June 2010      | 12.10  | C            | Foreign Exchange Future | 0.01500   | 0.01900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 11.90  | C            | Foreign Exchange Future | 0.01900   | 0.02400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 12.00  | C            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 13.30  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 11.30  | C            | Foreign Exchange Future | 0.04300   | 0.05400                         | 25            |
| 17/03/2010 | € / R On 14 June 2010      | 10.30  | C            | Foreign Exchange Future | 0.21100   | 0.25900                         | 20            |
| 17/03/2010 | € / R On 14 June 2010      | 9.30   | C            | Foreign Exchange Future | 0.91200   | 1.01700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 8.30   | C            | Foreign Exchange Future | 1.89800   | 2.00800                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 7.30   | C            | Foreign Exchange Future | 2.89700   | 3.00700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 13.60  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 11.60  | C            | Foreign Exchange Future | 0.02800   | 0.03500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 10.60  | C            | Foreign Exchange Future | 0.12800   | 0.15900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | € / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.64700   | 0.74200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 1.59900   | 1.70900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 2.59700   | 2.70700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.02500   | 0.03100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.10800   | 0.13500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.56600   | 0.65700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 1.50000   | 1.61000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.49700   | 2.60700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.04000   | 0.05000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.19400   | 0.23900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.86600   | 0.97000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 1.84800   | 1.95800                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.84700   | 2.95700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.03700   | 0.04600                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.17900   | 0.22000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.82100   | 0.92300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.79900   | 1.90900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.79700   | 2.90700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.03000   | 0.03800                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.13900   | 0.17200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.68900   | 0.78600                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.64900   | 1.75900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.64700   | 2.75700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.03400   | 0.04300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 1.05600   | 1.16400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 2.04800   | 2.15800                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.19700   | 2.30800                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.01400   | 0.01800                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.05300   | 0.06700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.27400   | 0.33800                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.16400   | 0.20300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.77600   | 0.87700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.74900   | 1.85900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.74700   | 2.85700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.03200   | 0.04000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.15100   | 0.18700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.73200   | 0.83100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.69900   | 1.80900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.69700   | 2.80700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.02000   | 0.02600                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.08500   | 0.10600                         | 29            |
| 17/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.45600   | 0.53900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.35100   | 1.46100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.34700   | 2.45700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.02200   | 0.02700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.09200   | 0.11500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.49100   | 0.57700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.40100   | 1.51000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.39700   | 2.50700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.07800   | 0.09800                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.42100   | 0.50200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.30200   | 1.41100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.29700   | 2.40700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.01800   | 0.02300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.07200   | 0.09100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.38900   | 0.46600                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.25200   | 1.36200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.24700   | 2.35700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.02300   | 0.02900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.10000   | 0.12500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.52800   | 0.61700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.45000   | 1.56000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.44700   | 2.55700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.06700   | 0.08400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.35800   | 0.43200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.20300   | 1.31200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.16100   | 0.12500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.87000   | 0.77700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.80400   | 3.69400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.80300   | 5.69300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.80300   | 7.69300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.80300   | 9.69300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.08100   | 0.06000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.65300   | 0.56800                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.57600   | 1.47200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.55400   | 3.44400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.55300   | 5.44300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.55300   | 7.44300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.55300   | 9.44300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.14200   | 0.10900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.82500   | 0.73400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.77100   | 1.66600                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.75400   | 3.64400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.75300   | 5.64300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.75300   | 7.64300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.75300   | 9.64300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.12400   | 0.09500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.78100   | 0.69100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.70400   | 3.59400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.70300   | 5.59300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.70300   | 7.59300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.70300   | 9.59300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.09400   | 0.07000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.69500   | 0.60800                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.62500   | 1.52000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.60400   | 3.49400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.60300   | 5.49300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.60300   | 7.49300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.60300   | 9.49300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.10900   | 0.08200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.73800   | 0.64900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.67300   | 1.56900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.65400   | 3.54400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.65300   | 5.54300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.65300   | 7.54300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.65300   | 9.54300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.03500   | 0.02400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.45400   | 0.38000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 1.33500   | 1.23300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 3.30400   | 3.19500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 5.30300   | 5.19300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.30300   | 7.19300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.30300   | 9.19300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.02900   | 0.02000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.41700   | 0.34600                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.22700   | 0.18100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 1.00600   | 0.91000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.96700   | 1.86100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 3.95300   | 3.84400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 5.95300   | 5.84300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 7.95300   | 7.84300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 9.95300   | 9.84300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.28700   | 1.18600                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.25400   | 3.14500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.25300   | 5.14300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.25300   | 7.14300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.25300   | 9.14300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.04200   | 0.02900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.49200   | 0.41500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.38300   | 1.28100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.35400   | 3.24500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.35300   | 5.24300                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.35300   | 7.24300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.35300   | 9.24300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.02400   | 0.01600                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.38200   | 0.31300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.24000   | 1.13900                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.20500   | 3.09500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.20300   | 5.09300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.20300   | 7.09300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.20300   | 9.09300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.01900   | 0.01300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.34700   | 0.28200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.19300   | 1.09300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.15500   | 3.04500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.15300   | 5.04300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.15300   | 7.04300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.15300   | 9.04300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.06900   | 0.05000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.61100   | 0.52800                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.52800   | 1.42400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.50400   | 3.39400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.50300   | 5.39300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 7.50300   | 7.39300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 9.50300   | 9.39300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.05000   | 0.03500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.53100   | 0.45200                         | 0             |
| 17/03/2010 | € / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 1.43100   | 1.32800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | € / R On 14 June 2010      | 13.60  | P            | Foreign Exchange Future | 3.40400   | 3.29500                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 15.60  | P            | Foreign Exchange Future | 5.40300   | 5.29300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 17.60  | P            | Foreign Exchange Future | 7.40300   | 7.29300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 9.40300   | 9.29300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 8.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 9.30   | P            | Foreign Exchange Future | 0.01500   | 0.01000                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 10.30  | P            | Foreign Exchange Future | 0.31400   | 0.25200                         | 271           |
| 17/03/2010 | € / R On 14 June 2010      | 11.30  | P            | Foreign Exchange Future | 1.14600   | 1.04700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 13.30  | P            | Foreign Exchange Future | 3.10500   | 2.99600                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 15.30  | P            | Foreign Exchange Future | 5.10300   | 4.99300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 17.30  | P            | Foreign Exchange Future | 7.10300   | 6.99300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 19.30  | P            | Foreign Exchange Future | 9.10300   | 8.99300                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 1.82000   | 1.71400                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 1.72200   | 1.61700                         | 0             |
| 17/03/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 1.91800   | 1.81200                         | 0             |
| 17/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.36840  | 10.48100                        | 2,208         |
| 17/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.13200   | 0.14900                         | 0             |
| 17/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.42900   | 1.33300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.53980  | 10.65280                        | 1,950         |
| 17/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.03300   | 0.03600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.07500   | 0.08100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.19200   | 0.20900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.34200   | 0.37600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.69700   | 0.76500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 1.40800   | 1.51100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 2.35300   | 2.46500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.20700   | 0.22600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  | 16.25  | C            | Foreign Exchange Future | 0.03200   | 0.03500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010  | 14.25  | C            | Foreign Exchange Future | 0.07300   | 0.08000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | € / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.18700   | 0.20400                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.25  | C            | Foreign Exchange Future | 0.33100   | 0.36400                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.67100   | 0.73800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 1.36400   | 1.46600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 2.30400   | 2.41600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.02400   | 0.02700                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.05500   | 0.06000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.13100   | 0.14300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.21900   | 0.23900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.40400   | 0.44300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.84000   | 0.91700                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.63200   | 1.73800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.02500   | 0.02800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.05700   | 0.06300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.13800   | 0.15100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.23100   | 0.25300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.43200   | 0.47500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.90300   | 0.98400                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.72500   | 1.83200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.03500   | 0.03900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.08100   | 0.08800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.60000   | 2.71300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.03600   | 0.04000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.08300   | 0.09000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.03700   | 0.04100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.08600   | 0.09400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.69900   | 2.81200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.03700   | 0.04000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.08400   | 0.09200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.22500   | 0.24600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.41700   | 0.45900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.87100   | 0.95000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.67800   | 1.78500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.65000   | 2.76200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.21300   | 0.23300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.39000   | 0.42900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.80900   | 0.88500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.58700   | 1.69200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.55100   | 2.66300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.03400   | 0.03800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.07800   | 0.08500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.20200   | 0.22000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.36500   | 0.40100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.75100   | 0.82400                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.49700   | 1.60100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.45200   | 2.56400                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.03000   | 0.03400                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.06900   | 0.07500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.17300   | 0.18900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.30100   | 0.33100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.59800   | 0.65900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.23600   | 1.33600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.15600   | 2.26800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.02900   | 0.03200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.06600   | 0.07100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.16200   | 0.17600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.27500   | 0.30200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.53200   | 0.58800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.11300   | 1.20900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 2.00800   | 2.12000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.12300   | 0.10600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.54200   | 0.48500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.28500   | 1.19900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.17200   | 2.07300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.07600   | 3.96800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 6.03900   | 5.92900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 8.02100   | 7.91000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 10.01300  | 9.90100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.09600   | 0.08300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.45800   | 0.40600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.16100   | 1.07800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 2.03300   | 1.93600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.92900   | 3.82200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.89000   | 5.78100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.87200   | 7.76100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.86300   | 9.75100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.05700   | 0.04800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.31100   | 0.27100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.92500   | 0.84800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.76200   | 1.66700                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.63800   | 3.53200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.59400   | 5.48500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.57300   | 7.46300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.56400   | 9.45200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.04700   | 0.03900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.26900   | 0.23200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.85000   | 0.77600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.67300   | 1.58000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.42400   | 7.31400                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.41400   | 9.30200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.03800   | 0.03200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.23100   | 0.19700                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.77700   | 0.70600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.58500   | 1.49300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.44400   | 3.33900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.39700   | 5.28700                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.37500   | 7.26400                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.36500   | 9.25300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.39600   | 3.29100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.34700   | 5.23800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.32500   | 7.21500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.31500   | 9.20300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.49300   | 3.38700                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.44600   | 5.33700                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.54100   | 3.43500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.49500   | 5.38600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.47400   | 7.36300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.46400   | 9.35200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.03500   | 0.02900                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.21300   | 0.18100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.74200   | 0.67200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.54100   | 1.45000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.44800   | 2.34800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.36700   | 4.26000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.33500   | 6.22500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.31900   | 8.20800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.31200  | 10.20000                        | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.04200   | 0.03500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.25000   | 0.21400                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.81400   | 0.74000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.62900   | 1.53600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.54100   | 2.44000                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.46500   | 4.35700                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.43400   | 6.32400                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.41800   | 8.30700                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.41200  | 10.30000                        | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.07400   | 0.06300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.38100   | 0.33500                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 1.04100   | 0.96100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.89700   | 1.80100                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.78300   | 3.67700                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.74200   | 5.63200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.72300   | 7.61200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.71400   | 9.60200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.71700   | 1.62300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.06800   | 0.05800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.35700   | 0.31200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 1.00200   | 0.92300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.85200   | 1.75600                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.73500   | 3.62800                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.69300   | 5.58300                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.67300   | 7.56200                         | 0             |
| 17/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.66400   | 9.55200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | AU\$ / R On 14 June 2010 |        |              | Foreign Exchange Future | 6.77930   | 6.78680                         | 9,588         |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.27600   | 0.28300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.18100   | 1.18900                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.17900   | 2.18700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.17900   | 3.18700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.60   | C            | Foreign Exchange Future | 4.17900   | 4.18700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.31200   | 0.31900                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.23100   | 1.23900                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.22900   | 2.23700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | C            | Foreign Exchange Future | 3.22900   | 3.23700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | C            | Foreign Exchange Future | 4.22900   | 4.23700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.34900   | 0.35600                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.28100   | 1.28800                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.27900   | 2.28700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.27900   | 3.28700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.27900   | 4.28700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.21100   | 0.21700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.14000   | 0.14500                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.93500   | 0.94200                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.92900   | 1.93700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.92900   | 2.93700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.92900   | 3.93700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.18200   | 0.18700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.03300   | 1.04000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.02900   | 2.03700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.02900   | 3.03700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.02900   | 4.03700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.12300   | 0.12800                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.88600   | 0.89400                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.88000   | 1.88700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.87900   | 2.88700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.52900   | 2.53700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.52900   | 3.53700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.08200   | 0.08600                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.74200   | 0.75000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.73000   | 1.73700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.72900   | 2.73700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.72900   | 3.73700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.04800   | 0.05000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.55800   | 0.56500                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.53000   | 1.53700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.87900   | 3.88700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.16000   | 0.16500                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 0.98400   | 0.99100                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 1.97900   | 1.98700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 2.97900   | 2.98700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 3.97900   | 3.98700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.24200   | 0.24900                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.13200   | 1.13900                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.12900   | 2.13700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.12900   | 3.13700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.12900   | 4.13700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.06300   | 0.06600                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.64900   | 0.65600                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.63000   | 1.63700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.62900   | 2.63700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.62900   | 3.63700                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.07200   | 0.07500                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.69500   | 0.70300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.68000   | 1.68700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.67900   | 2.68700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.67900   | 3.68700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.09400   | 0.09800                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.79000   | 0.79700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.78000   | 1.78700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.77900   | 2.78700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.77900   | 3.78700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.10800   | 0.11200                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.83800   | 0.84500                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.83000   | 1.83700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.82900   | 2.83700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.82900   | 3.83700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.05500   | 0.05800                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.60300   | 0.61000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.58000   | 1.58700                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.57900   | 2.58700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.57900   | 3.58700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.47600   | 0.47100                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.42200   | 2.41400                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.42100   | 4.41300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.42100   | 6.41300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.42100   | 8.41300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.27900   | 0.27500                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.17200   | 2.16400                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.17100   | 4.16300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.17100   | 6.16300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.17100   | 8.16300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.31500   | 0.31100                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.22200   | 2.21400                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.22100   | 4.21300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.22100   | 6.21300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.22100   | 8.21300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.39300   | 0.38800                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.32200   | 2.31400                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.32100   | 4.31300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.32100   | 6.31300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.32100   | 8.31300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.43400   | 0.42900                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.37200   | 2.36400                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.37100   | 4.36300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.37100   | 6.36300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.37100   | 8.36300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.11300   | 0.11200                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.87300   | 1.86500                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.87100   | 3.86300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.87100   | 5.86300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.87100   | 7.86300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.18100   | 0.17800                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 2.02300   | 2.01500                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 4.02100   | 4.01300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 6.02100   | 6.01300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 8.02100   | 8.01300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.51900   | 0.51300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.47200   | 2.46400                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.47100   | 4.46300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.47100   | 6.46300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.47100   | 8.46300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.35300   | 0.34900                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.27200   | 2.26400                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.27100   | 4.26300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.27100   | 6.26300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.27100   | 8.26300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.24400   | 0.24100                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.12200   | 2.11400                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.12100   | 4.11300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.12100   | 6.11300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.12100   | 8.11300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.15300   | 0.15000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.97300   | 1.96500                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.97100   | 3.96300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.97100   | 5.96300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.97100   | 7.96300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.21100   | 0.20800                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.07200   | 2.06500                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.07100   | 4.06300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.07100   | 6.06300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.07100   | 8.06300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.13200   | 0.13000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.07000   | 0.06900                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.72400   | 1.71600                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.72100   | 3.71300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.72100   | 5.71300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.72100   | 7.71300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.08300   | 0.08200                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.77300   | 1.76600                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.77100   | 3.76300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.77100   | 5.76300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.77100   | 7.76300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.09700   | 0.09600                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.82300   | 1.81500                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.82100   | 3.81300                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 17/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.82100   | 5.81300                         | 0             |
| 17/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.82100   | 7.81300                         | 0             |
| 17/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.82190   | 6.82970                         | 4,490         |
| 17/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.25100   | 0.25500                         | 0             |
| 17/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.33600   | 0.33200                         | 0             |
| 17/03/2010 | AU\$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 6.85940   | 6.86680                         | 0             |
| 17/03/2010 | AU\$ / R On 13 December 2010  | 6.83   | C            | Foreign Exchange Future | 0.36700   | 0.37200                         | 0             |
| 17/03/2010 | AU\$ / R On 13 December 2010  | 6.83   | P            | Foreign Exchange Future | 0.34200   | 0.34000                         | 0             |
| 17/03/2010 | CAD/ R On 14 June 2010        |        |              | Foreign Exchange Future | 7.31480   | 7.35810                         | 1,370         |
| 17/03/2010 | CAD/ R On 14 June 2010        | 7.30   | C            | Foreign Exchange Future | 0.19100   | 0.21900                         | 0             |
| 17/03/2010 | CAD/ R On 14 June 2010        | 7.35   | C            | Foreign Exchange Future | 0.16500   | 0.19100                         | 0             |
| 17/03/2010 | CAD/ R On 14 June 2010        | 7.25   | C            | Foreign Exchange Future | 0.21900   | 0.24900                         | 0             |
| 17/03/2010 | CAD/ R On 14 June 2010        | 7.25   | P            | Foreign Exchange Future | 0.15400   | 0.14100                         | 0             |
| 17/03/2010 | CAD/ R On 14 June 2010        | 7.35   | P            | Foreign Exchange Future | 0.20000   | 0.18300                         | 0             |
| 17/03/2010 | CAD/ R On 14 June 2010        | 7.30   | P            | Foreign Exchange Future | 0.17600   | 0.16100                         | 0             |
| 17/03/2010 | CAD/ R On 13 September 2010   |        |              | Foreign Exchange Future | 7.15790   | 7.18460                         | 0             |
| 17/03/2010 | CAD/ R On 13 September 2010   | 7.33   | C            | Foreign Exchange Future | 0.18500   | 0.20000                         | 0             |
| 17/03/2010 | CAD/ R On 13 September 2010   | 7.33   | P            | Foreign Exchange Future | 0.35800   | 0.34700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010        |        |              | Foreign Exchange Future | 7.41340   | 7.41590                         | 257,057       |
| 18/03/2010 | \$ / R On 14 June 2010        | 8.40   | C            | Foreign Exchange Future | 0.03300   | 0.03800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010        | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010        | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010        | 4.15   | C            | Foreign Exchange Future | 3.26300   | 3.26600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010        | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010        | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010        | 4.20   | C            | Foreign Exchange Future | 3.21300   | 3.21600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010        | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010        | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010        | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010        | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010        | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010        | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.66400   | 1.66700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.66300   | 2.66600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 0.20100   | 0.21100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.45   | C            | Foreign Exchange Future | 0.97000   | 0.97400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 1.96400   | 1.96600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 2.96300   | 2.96600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.06800   | 1.07100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.06400   | 2.06600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.06300   | 3.06600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.30500   | 0.31500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.16700   | 1.17000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.16300   | 3.16600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.03900   | 0.04500                         | 140           |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.27600   | 0.28500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.11800   | 1.12100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.11400   | 2.11600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.11300   | 3.11600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.03000   | 0.03500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.73500   | 0.74000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.71400   | 1.71700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.71300   | 2.71600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.02800   | 0.03200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.18200   | 0.19200                         | 600           |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.91400   | 1.91700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.91300   | 2.91600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.02600   | 0.03000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.16500   | 0.17500                         | 1,430         |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.87500   | 0.87800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.86400   | 1.86700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.86300   | 2.86600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.02400   | 0.02700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.82800   | 0.83200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.81400   | 1.81700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.81300   | 2.81600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.02200   | 0.02500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.78100   | 0.78500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.76400   | 1.76700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.76300   | 2.76600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.10100   | 0.10900                         | 21,795        |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.64600   | 0.65100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.61500   | 1.61700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.61300   | 2.61600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.09100   | 0.09900                         | 450           |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.60300   | 0.60900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.56500   | 1.56700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.56300   | 2.56600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.08300   | 0.09100                         | 55            |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.56100   | 0.56700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.51500   | 1.51800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.51300   | 2.51600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.37100   | 0.37900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.26600   | 1.26900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.26400   | 2.26600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.05700   | 0.06300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.40600   | 0.41400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.31600   | 1.31900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.31400   | 2.31600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.07500   | 0.08300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.52000   | 0.52700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.46500   | 1.46800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.46300   | 2.46600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.22100   | 0.23100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.31300   | 3.31600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.51300   | 3.51600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.41300   | 3.41600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.44200   | 0.45000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.36600   | 1.36800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.36300   | 2.36600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.36300   | 3.36600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.81300   | 3.81600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.76300   | 3.76600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.06200   | 0.06900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 26,596        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.06800   | 0.07600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.71300   | 3.71600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.61300   | 3.61600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.46300   | 3.46600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.56300   | 3.56600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.48000   | 0.48800                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.41500   | 1.41800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 21,795        |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.33700   | 0.34600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.21700   | 1.21900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.21400   | 2.21600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.24800   | 0.25800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.92200   | 0.92600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.41300   | 2.41600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.91300   | 3.91600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.04300   | 0.04900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.69000   | 0.69500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.16400   | 2.16600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.66300   | 3.66600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.14900   | 0.15900                         | 6,350         |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 21,978        |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.13500   | 0.14500                         | 100           |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.12300   | 0.13200                         | 17,000        |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.11100   | 0.12000                         | 33            |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.05200   | 0.05800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.03600   | 0.04100                         | 1,900         |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.04700   | 0.05300                         | 135           |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.73900   | 2.73600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.83800   | 2.83600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.93800   | 2.93600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 5.03700   | 5.03400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.83400   | 0.83700                         | 6             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.98800   | 2.98500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.08800   | 3.08500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 5.18700   | 5.18400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.97300   | 0.97500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 3.03800   | 3.03500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.13800   | 3.13500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.23800   | 3.23500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.33700   | 5.33400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.78900   | 0.79200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.13700   | 5.13400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.44800   | 0.45400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 2.04400   | 2.04300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 2.14300   | 2.14100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 2.24200   | 2.24000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.41000   | 0.41600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 2.09300   | 2.09200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 2.19200   | 2.19000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.78700   | 4.78400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.37200   | 0.37900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.94500   | 1.94400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.74800   | 1.74700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.48700   | 4.48400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.83700   | 4.83400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.33600   | 0.34300                         | 130           |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.89600   | 1.89500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.02700   | 0.02900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.88000   | 0.88300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.83700   | 3.83400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.83700   | 6.83400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.33700   | 8.33400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.58700   | 3.58400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.08700   | 5.08400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.58700   | 6.58400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 8.08700   | 8.08400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.18500   | 0.19200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.64900   | 1.64800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.84600   | 1.84500                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.43700   | 4.43400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.12400   | 0.13000                         | 10,000        |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.79700   | 1.79600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.78700   | 3.78400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.78700   | 5.78400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.06700   | 0.07200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.60000   | 1.59900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.58700   | 4.58400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.58700   | 5.58400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.45300   | 1.45300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.55100   | 1.55100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.93700   | 3.93400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.93700   | 4.93400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.93700   | 5.93400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 10.08700  | 10.08400                        | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.43700   | 6.43400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.43700   | 8.43400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.53700   | 4.53400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.53700   | 6.53400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.53700   | 8.53400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.38700   | 4.38400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.38700   | 6.38400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.38700   | 8.38400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.33700   | 4.33400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.33700   | 6.33400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.28700   | 8.28400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.58900   | 2.58700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.65500   | 0.66000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.29100   | 2.28900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.39100   | 2.38800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.49000   | 2.48800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.68900   | 2.68600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.78900   | 2.78600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.88800   | 2.88600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.98700   | 4.98400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.99500   | 1.99300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.73700   | 4.73400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.69900   | 0.70300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.34100   | 2.33900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.44000   | 2.43800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.54000   | 2.53700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.63900   | 2.63700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.68700   | 8.68400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 8.23700   | 8.23400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 8.18700   | 8.18400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.07900   | 0.08400                         | 6,000         |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.63700   | 6.63400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.63700   | 8.63400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.58700   | 8.58400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.48700   | 6.48400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.48700   | 8.48400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.68700   | 6.68400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.20800   | 0.21500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.05700   | 0.06100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.61200   | 0.61700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 4.03700   | 4.03400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 6.03700   | 6.03400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.09300   | 0.09800                         | 200           |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.74400   | 0.74700                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.69800   | 1.69800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.18800   | 3.18500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 4.18700   | 4.18400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 6.18700   | 6.18400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.10800   | 0.11300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 4.23700   | 4.23400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.23700   | 5.23400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 6.23700   | 6.23400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.28800   | 3.28500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.28700   | 4.28400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.28700   | 5.28400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.28700   | 6.28400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 4.08700   | 4.08400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 6.08700   | 6.08400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.04800   | 0.05100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.57000   | 0.57500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.50200   | 1.50200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.98700   | 3.98400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.98700   | 5.98400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.04000   | 0.04300                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.52800   | 0.53300                         | 430           |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.03300   | 0.03500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.48800   | 0.49300                         | 200           |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.40400   | 1.40400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.88700   | 3.88400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.88700   | 4.88400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.88700   | 5.88400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.25900   | 1.25900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.73700   | 3.73400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.73700   | 5.73400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.21100   | 1.21100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.68700   | 3.68400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.68700   | 4.68400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.68700   | 5.68400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.30200   | 0.30900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.16300   | 1.16400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.63700   | 3.63400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.63700   | 4.63400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.63700   | 5.63400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.26900   | 0.27600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.11500   | 1.11600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.30700   | 1.30800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.08700   | 7.08400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 4.13700   | 4.13400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.13700   | 7.13400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 7.18700   | 7.18400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.35600   | 1.35600                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 1.06700   | 1.06900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.16300   | 0.16900                         | 10,000        |
| 18/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.92600   | 0.92900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.38700   | 5.38400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.88700   | 6.88400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.14200   | 0.14900                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.83700   | 8.83400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.93700   | 6.93400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 8.93700   | 8.93400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 5.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 6.45   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.23800   | 0.24500                         | 100           |
| 18/03/2010 | \$ / R On 14 June 2010 | 14.45  | P            | Foreign Exchange Future | 7.03700   | 7.03400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 9.03700   | 9.03400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 14 June 2010      | 16.55  | P            | Foreign Exchange Future | 9.13700   | 9.13400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 16.50  | P            | Foreign Exchange Future | 9.08700   | 9.08400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 14.70  | P            | Foreign Exchange Future | 7.28700   | 7.28400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 16.70  | P            | Foreign Exchange Future | 9.28700   | 9.28400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 10.75  | P            | Foreign Exchange Future | 3.33800   | 3.33500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 14.75  | P            | Foreign Exchange Future | 7.33700   | 7.33400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 16.75  | P            | Foreign Exchange Future | 9.33700   | 9.33400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 10.80  | P            | Foreign Exchange Future | 3.38800   | 3.38500                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 14.80  | P            | Foreign Exchange Future | 7.38700   | 7.38400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 16.80  | P            | Foreign Exchange Future | 9.38700   | 9.38400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 9.18700   | 9.18400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.88700   | 8.88400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.78700   | 6.78400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.78700   | 8.78400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.73700   | 6.73400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.73700   | 8.73400                         | 0             |
| 18/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 1.02000   | 1.02200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.54040   | 7.54220                         | 10,153        |
| 18/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.03800   | 0.04200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.76800   | 0.77800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.69800   | 1.70100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.69100   | 2.69300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.69000   | 3.69200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.04000   | 0.04400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.25100   | 0.26700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.80800   | 0.81700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.74700   | 1.75000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.74100   | 2.74300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.74000   | 3.74200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.23700   | 0.25200                         | 509           |
| 18/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.03600   | 0.04100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.22400   | 0.23900                         | 100           |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.72900   | 0.74000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.64900   | 1.65200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.64200   | 2.64400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.64000   | 3.64200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.03400   | 0.03900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.21200   | 0.22700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.69200   | 0.70300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.60000   | 1.60300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.59200   | 2.59400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.59000   | 3.59200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.03200   | 0.03600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.19000   | 0.20400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.62000   | 0.63300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.50200   | 1.50500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.49200   | 2.49400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.49100   | 3.49200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.03000   | 0.03400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.17900   | 0.19300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.58600   | 0.59900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.45300   | 1.45700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.44200   | 2.44400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.44100   | 3.44200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.02900   | 0.03300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.17000   | 0.18300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.55300   | 0.56700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.40400   | 1.40800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.39200   | 2.39400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.39100   | 3.39200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.02500   | 0.02900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.46200   | 0.47700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.25900   | 1.26400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.24300   | 2.24500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.24100   | 3.24300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.02600   | 0.03000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.15300   | 0.16600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.49100   | 0.50600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.30700   | 1.31200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.29300   | 2.29500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.29100   | 3.29200                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.02300   | 0.02700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.13100   | 0.14300                         | 585           |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.40800   | 0.42400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.16300   | 1.16800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.14300   | 2.14600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.14100   | 3.14300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.14500   | 0.15800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.04300   | 0.04800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.28100   | 0.29800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 0.89000   | 0.89900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 1.84600   | 1.84900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 2.84100   | 2.84300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 3.84000   | 3.84200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.04100   | 0.04600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.26600   | 0.28200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 0.84800   | 0.85800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 1.79700   | 1.79900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 2.79100   | 2.79300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 3.79000   | 3.79200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.03300   | 0.03700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.20000   | 0.21500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.65500   | 0.66800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.55100   | 1.55400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.54200   | 2.54400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.54000   | 3.54200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.02800   | 0.03200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.16100   | 0.17400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.52200   | 0.53600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.35500   | 1.36000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.34200   | 2.34500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.34100   | 3.34200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.02400   | 0.02800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.13800   | 0.15000                         | 3,000         |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.43400   | 0.45000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.21100   | 1.21600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.19300   | 2.19500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.19100   | 3.19300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.06000   | 0.06600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.06700   | 0.07400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.11300   | 0.12400                         | 500           |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.09800   | 0.10800                         | 3,000         |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.07000   | 0.07700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.07600   | 0.08300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.10800   | 0.11800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 1.16800   | 1.17600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.53600   | 1.54100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.63000   | 1.63500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.25800   | 1.26600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.67700   | 1.68200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 1.12300   | 1.13200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.82000   | 1.82400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.24400   | 0.25800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.94800   | 0.95800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.83400   | 2.83600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.81300   | 4.81200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.81000   | 6.80800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.81000   | 8.80800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.18200   | 0.19400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.82100   | 0.83200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.68800   | 2.69000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.66400   | 4.66300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.66000   | 6.65900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.66000   | 8.65800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.11500   | 0.12600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.66000   | 0.67300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.49300   | 2.49500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.46600   | 4.46500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.46000   | 6.45900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.46000   | 8.45800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.05800   | 0.06600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.47600   | 0.49000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.25100   | 2.25400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 4.21800   | 4.21700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 6.21100   | 6.20900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 8.21000   | 8.20800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.05000   | 0.05700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.44100   | 0.45600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.20300   | 2.20600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 4.16800   | 4.16800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 6.16100   | 6.15900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 8.16000   | 8.15800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.90500   | 0.91600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.26800   | 0.28200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.99100   | 1.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.88300   | 2.88500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.86300   | 4.86200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.86000   | 6.85800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.86000   | 8.85800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.20100   | 0.21400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.86300   | 0.87400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.73600   | 2.73800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.71400   | 4.71300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.71000   | 6.70900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.71000   | 8.70800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.22200   | 0.23500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.78500   | 2.78700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.76400   | 4.76300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.76000   | 6.75800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.76000   | 8.75800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.16300   | 0.17500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.78000   | 0.79100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.63900   | 2.64100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.61500   | 4.61400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.61000   | 6.60900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.61000   | 8.60800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.14600   | 0.15700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.73900   | 0.75100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.59000   | 2.59200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.56500   | 4.56400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.56000   | 6.55900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.56000   | 8.55800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.13000   | 0.14100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.70000   | 0.71200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.54200   | 2.54400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.51500   | 4.51400                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.51000   | 6.50900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.51000   | 8.50800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.10200   | 0.11100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.62200   | 0.63500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.44400   | 2.44700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.41600   | 4.41500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.41000   | 6.40900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.41000   | 8.40800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.08900   | 0.09800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.58400   | 0.59700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.39600   | 2.39900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.36600   | 4.36600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.36100   | 6.35900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.36000   | 8.35800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.54700   | 0.56000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.06800   | 0.07500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.51100   | 0.52500                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.30000   | 2.30200                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.26700   | 4.26700                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.26100   | 6.25900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.26000   | 8.25800                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.07800   | 0.08600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.34800   | 2.35000                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.31700   | 4.31600                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.31100   | 6.30900                         | 0             |
| 18/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.31000   | 8.30800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 December 2010 |        |              | Foreign Exchange Future | 7.66660   | 7.66910                         | 5,635         |
| 18/03/2010 | \$ / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.03000   | 0.03400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.08700   | 0.09400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 0.34600   | 0.36600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.95   | C            | Foreign Exchange Future | 0.85200   | 0.86800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.95   | C            | Foreign Exchange Future | 1.73400   | 1.73900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.95   | C            | Foreign Exchange Future | 2.72000   | 2.72300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 3.95   | C            | Foreign Exchange Future | 3.71700   | 3.72000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 0.21400   | 0.23000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.03000   | 0.03300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.08400   | 0.09200                         | 300           |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.00   | C            | Foreign Exchange Future | 0.81700   | 0.83300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 1.68600   | 1.69100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.67000   | 2.67300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.66700   | 3.67000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.02900   | 0.03300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.08100   | 0.08900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.31800   | 0.33800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.78200   | 0.80000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.63800   | 1.64300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.62000   | 2.62300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.61700   | 3.62000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.02800   | 0.03200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.07900   | 0.08600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.30500   | 0.32500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.74900   | 0.76700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.59000   | 1.59600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.57100   | 2.57400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.56700   | 3.57000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.33200   | 0.35200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.02700   | 0.03100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.07700   | 0.08400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.29300   | 0.31200                         | 4,400         |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.71700   | 0.73500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.54300   | 1.54900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.52100   | 2.52400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.51800   | 3.52000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.02600   | 0.03000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.07400   | 0.08100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.28100   | 0.30000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.68500   | 0.70400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.49600   | 1.50200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.47100   | 2.47400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.46800   | 3.47000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.02600   | 0.02900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.07200   | 0.07900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.27000   | 0.28800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.65500   | 0.67400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.44900   | 1.45500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.42200   | 2.42500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.41800   | 3.42000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.06400   | 0.07100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.23100   | 0.24700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.54400   | 0.56500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.26300   | 1.27200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.22400   | 2.22700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.21800   | 3.22100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.02400   | 0.02700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.06600   | 0.07300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.24000   | 0.25700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.57000   | 0.59100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.30900   | 1.31800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.27300   | 2.27600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.26800   | 3.27100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.20600   | 0.22200                         | 117           |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.02200   | 0.02600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.06300   | 0.06900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.22200   | 0.23800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.51900   | 0.54000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.21800   | 1.22800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.17400   | 2.17700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.16800   | 3.17100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.25900   | 0.27700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.03200   | 0.03600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.09200   | 0.10000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.37700   | 0.39800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 0.92500   | 0.94000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 1.83100   | 1.83500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 2.81900   | 2.82200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 3.81700   | 3.82000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.03100   | 0.03500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.08900   | 0.09700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.36100   | 0.38200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 0.88800   | 0.90400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.78200   | 1.78700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.77000   | 2.77300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.76700   | 3.77000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.02500   | 0.02900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.07000   | 0.07700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.62600   | 0.64500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.40200   | 1.40900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.37200   | 2.37500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.36800   | 3.37000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.02400   | 0.02800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.06800   | 0.07500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.24900   | 0.26700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.59700   | 0.61800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.35500   | 1.36300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.32300   | 2.32600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.31800   | 3.32100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.04700   | 0.05200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.15000   | 0.16300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.61700   | 4.61900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.14500   | 0.15700                         | 330           |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.11400   | 0.12400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.13700   | 0.14800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.11100   | 0.12000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.39400   | 0.41500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.52700   | 0.54600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.99400   | 2.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.67000   | 1.67900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.94700   | 1.95500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.57800   | 1.58800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.53300   | 1.54400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.43000   | 3.43300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.40000   | 5.40100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.38600   | 7.38400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.03800   | 0.04400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.28000   | 0.29900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.93200   | 0.94800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.75100   | 2.75600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.70700   | 4.70900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.68900   | 6.68800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.68400   | 8.68200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.03500   | 0.04000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.25900   | 0.27600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.70300   | 2.70800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.65800   | 4.66000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.63900   | 6.63800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.63400   | 8.63200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.12100   | 0.13500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.59400   | 0.61300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.32200   | 2.32800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.26400   | 4.26600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.24300   | 6.24300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.23400   | 8.23200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.10800   | 0.12100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.56000   | 0.57900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.27500   | 2.28100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 4.21500   | 4.21700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 6.19300   | 6.19300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 8.18400   | 8.18200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.89200   | 0.90800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.05100   | 0.05900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.35200   | 0.37100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 1.05500   | 1.06900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.89600   | 2.90000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.85500   | 4.85700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.83800   | 6.83700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.83400   | 8.83200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 1.13900   | 1.15300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.04200   | 0.04900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.30300   | 0.32200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.97300   | 0.98800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.79900   | 2.80400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.75700   | 4.75800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.73900   | 6.73800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.73400   | 8.73200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.04600   | 0.05300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.32700   | 0.34600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 1.01400   | 1.02800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.84700   | 2.85200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.80600   | 4.80700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.78800   | 6.78700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.78400   | 8.78200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.03200   | 0.03600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.23800   | 0.25500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.85300   | 0.86900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.65500   | 2.66000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.60900   | 4.61000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.59000   | 6.58900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.58400   | 8.58200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.02900   | 0.03300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.21800   | 0.23500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.81400   | 0.83100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.60700   | 2.61200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.55900   | 4.56100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.54000   | 6.53900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.53400   | 8.53200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.02600   | 0.03000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.20000   | 0.21600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.77600   | 0.79300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.56000   | 2.56500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.51000   | 4.51200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.49000   | 6.49000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.48400   | 8.48200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.66500   | 0.68300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.02300   | 0.02700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.18200   | 0.19800                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.73800   | 0.75600                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.51200   | 2.51700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.46100   | 4.46300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.44100   | 6.44000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.43400   | 8.43200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.16500   | 0.18100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.70100   | 0.71900                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.46400   | 2.47000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.41200   | 4.41400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.39100   | 6.39100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.38400   | 8.38200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.01900   | 0.02200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.15000   | 0.16400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.41700   | 2.42300                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.36300   | 4.36400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.34200   | 6.34200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.33400   | 8.33200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 1.09700   | 1.11100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01700   | 0.02000                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.13500   | 0.14900                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.62900   | 0.64700                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.37000   | 2.37500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.31300   | 4.31500                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.29200   | 6.29200                         | 0             |
| 18/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.28400   | 8.28200                         | 0             |
| 18/03/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 7.79590   | 7.79780                         | 0             |
| 18/03/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.46700   | 0.50000                         | 0             |
| 18/03/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.44700   | 0.48000                         | 0             |
| 18/03/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.45700   | 0.48900                         | 0             |
| 18/03/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.61100   | 0.64100                         | 0             |
| 18/03/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.70100   | 0.73200                         | 0             |
| 18/03/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.67100   | 0.70200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      |        |              | Foreign Exchange Future | 11.32780  | 11.35170                        | 32,508        |
| 18/03/2010 | £ / R On 14 June 2010      | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 15.70  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 11.65  | C            | Foreign Exchange Future | 0.19500   | 0.21500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 10.65  | C            | Foreign Exchange Future | 0.73900   | 0.76500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 11.80  | C            | Foreign Exchange Future | 0.16000   | 0.17800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.62100   | 0.64800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.53600   | 1.56100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.09800   | 0.11100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.36200   | 0.39000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.14300   | 1.16900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.02100   | 0.02600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.06300   | 0.07200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.78000   | 0.80600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 1.73400   | 1.75900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.07400   | 0.08400                         | 8,032         |
| 18/03/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.25400   | 0.27700                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.91000   | 0.93500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.88200   | 1.90700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.09200   | 0.10500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.33500   | 0.36400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 1.09500   | 1.12100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.31000   | 0.33900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 1.04600   | 1.07300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.03600   | 0.04100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.38000   | 2.40400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.92900   | 2.95300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.43000   | 2.45400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.03100   | 0.03600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.04900   | 0.05600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.08200   | 0.09400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,194        |
| 18/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.02800   | 0.03400                         | 11,194        |
| 18/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.52900   | 2.55400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.62900   | 2.65300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.57900   | 2.60400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.33000   | 2.35400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.23000   | 2.25500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.28000   | 2.30500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.18100   | 2.20500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 2.03200   | 2.05600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 2.08100   | 2.10600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.77900   | 2.80300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.13100   | 2.15600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.12800   | 3.15200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.27800   | 3.30200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 3.07800   | 3.10200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.48000   | 2.50400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.67900   | 2.70300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 2.97900   | 3.00300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.02300   | 0.02700                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.06600   | 0.07600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.22200   | 0.24400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.82200   | 0.84800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.78300   | 1.80800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.11000   | 0.12400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.41900   | 0.44700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.04300   | 0.04900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.12400   | 0.14000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.48100   | 0.50900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.33900   | 1.36500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.01800   | 0.02200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.05700   | 0.06500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.18200   | 0.20200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.69800   | 0.72500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.63500   | 1.66000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.15000   | 0.16800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.58400   | 0.61100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.48600   | 1.51200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.03700   | 0.04300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.10400   | 0.11700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.19200   | 1.21800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.04100   | 0.04700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.11700   | 0.13200                         | 28            |
| 18/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.44900   | 0.47700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.29000   | 1.31600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.04400   | 0.05100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.13200   | 0.14900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.51400   | 0.54200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.38800   | 1.41400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.04700   | 0.05400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.14100   | 0.15800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.43700   | 1.46300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.05400   | 0.06200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.17100   | 0.19000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.65900   | 0.68600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.58500   | 1.61000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.02600   | 0.03200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.03400   | 0.03900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.29000   | 0.31500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 1.00000   | 1.02500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.98200   | 2.00700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 8,032         |
| 18/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.27100   | 0.29600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.95500   | 0.97900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.02500   | 0.02900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.07000   | 0.08000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.23700   | 0.26000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.86600   | 0.89100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.83300   | 1.85800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.07800   | 0.08900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.54800   | 0.57600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.93200   | 1.95700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.42800   | 3.45200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.06000   | 0.06800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.38900   | 0.41800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.68400   | 1.70900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.17800   | 3.20200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.03900   | 0.04500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.20800   | 0.22900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.24100   | 1.26700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.72900   | 2.75300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.03300   | 0.03800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.05100   | 0.05900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.08700   | 0.09900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 1.90800   | 1.88900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.88100   | 2.85900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.87200   | 8.84800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.87200  | 10.84800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.01800   | 0.02100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.28200   | 0.28700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 8.97200   | 8.94800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 10.97200  | 10.94800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.25700   | 0.26200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 1.01400   | 1.00300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 8.92200   | 8.89800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 10.92200  | 10.89800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.77200   | 6.74800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.77200   | 8.74800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.77200  | 10.74800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.57300   | 4.54900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.57200   | 6.54800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.57200  | 10.54800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.03200   | 0.03300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.37600   | 0.37500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.19600   | 1.18200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 8.12200   | 8.09800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 10.12200  | 10.09800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 8.07200   | 8.04800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 10.07200  | 10.04800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.05200   | 0.05400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 1.33500   | 1.32000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.29300   | 2.27400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 8.27200   | 8.24800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.47300   | 4.44900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.47200   | 6.44800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.47200   | 8.44800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.47200  | 10.44800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.62300   | 4.59900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.62200   | 6.59800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.62200   | 8.59800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.62200  | 10.59800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.67200   | 8.64800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.67200  | 10.64800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.82300   | 4.79900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.82200   | 6.79800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.82200  | 10.79800                        | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.23400   | 0.23800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 0.97000   | 0.95900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.34200   | 2.32200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.32200   | 8.29800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.32200  | 10.29800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.42200   | 8.39800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.42200  | 10.39800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.09300   | 0.09600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.63200   | 0.62600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.22200   | 8.19800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.22200  | 10.19800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.06100   | 0.06300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.51700   | 0.51300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.72200   | 5.69900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.72200   | 6.69800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.60  | P            | Foreign Exchange Future | 10.27200  | 10.24800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 4.37300   | 4.35000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 6.37200   | 6.34800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 8.37200   | 8.34800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.70  | P            | Foreign Exchange Future | 10.37200  | 10.34800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 4.52300   | 4.49900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 6.52200   | 6.49800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 8.52200   | 8.49800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.85  | P            | Foreign Exchange Future | 10.52200  | 10.49800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.35  | P            | Foreign Exchange Future | 9.02200   | 8.99800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.35  | P            | Foreign Exchange Future | 11.02200  | 10.99800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.05  | P            | Foreign Exchange Future | 8.72200   | 8.69800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 22.05  | P            | Foreign Exchange Future | 10.72200  | 10.69800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.78200   | 2.76100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.05900   | 1.04700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.52300   | 1.50700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 2.00500   | 1.98600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.48800   | 2.46700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 2.98000   | 2.95700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 3.97400   | 3.95000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 4.97300   | 4.94900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 5.97200   | 5.94800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 6.97200   | 6.94800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.48000   | 0.47700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.81100   | 1.79300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.27700   | 3.25400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.77300   | 4.74900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.27200   | 6.24800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.77200   | 7.74800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.27200   | 9.24800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.21100   | 0.21600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.38200   | 1.36600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.83100   | 2.81000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.32300   | 4.30000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.82200   | 5.79900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.32200   | 7.29800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.82200   | 8.79800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.68400   | 2.66200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.12000   | 0.12400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.15000   | 1.13700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.58600   | 2.56500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.07400   | 4.05000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.57200   | 5.54900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.07200   | 7.04800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.57200   | 8.54800                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.03800   | 0.03900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.40900   | 0.40800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.24200   | 1.22800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.19700   | 2.17700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.17800   | 3.15500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.17300   | 4.15000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.17300   | 5.14900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.02700   | 0.02700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.34300   | 0.34400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.07900   | 3.05600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.07300   | 5.04900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.07200   | 6.04800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.02200   | 0.02300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.31200   | 0.31300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.22200   | 6.19800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 1.95600   | 1.93700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.42600   | 3.40300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.42300   | 4.39900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.42300   | 5.39900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.42200   | 6.39800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.14800   | 2.13000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.67500   | 3.65100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.67300   | 4.64900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.67200   | 5.64900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.67200   | 6.64800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.43900   | 2.41900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.08100   | 0.08400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.59300   | 0.58800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.47600   | 1.46000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 3.92400   | 3.90000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 4.92300   | 4.89900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 5.92200   | 5.89800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 6.92200   | 6.89800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.71300   | 0.70600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.61900   | 1.60200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.13600   | 0.14000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.75400   | 0.74700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.66600   | 1.64900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.12400   | 4.10000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.12300   | 5.09900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.12200   | 6.09800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.12200   | 7.09800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.17100   | 0.17500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.83900   | 0.83000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.76300   | 1.74500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.73300   | 2.71100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.22300   | 4.20000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.22300   | 5.19900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.22200   | 7.19800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 0.92600   | 0.91500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.85900   | 1.84100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.32300   | 5.29900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.32200   | 6.29800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.10600   | 0.10900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.67200   | 0.66600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.07000   | 0.07300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.55400   | 0.55000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.42900   | 1.41300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.39000   | 2.37000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.87400   | 3.85100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.87300   | 4.84900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.87200   | 5.84800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.87200   | 6.84800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.15300   | 0.15700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.79600   | 0.78800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.71500   | 1.69700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.17200   | 7.14800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.19100   | 0.19500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.88200   | 0.87200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.27300   | 4.25000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.27300   | 5.24900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.27200   | 7.24800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 2.93000   | 2.90800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.04400   | 0.04600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.44400   | 0.44200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.28800   | 1.27400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.24500   | 2.22500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.72500   | 3.70100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.72300   | 4.69900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.07200   | 9.04800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.32700   | 3.30400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.32200   | 9.29800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.52500   | 3.50200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.52300   | 5.49900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.52200   | 7.49800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.52200   | 9.49800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.22700   | 3.20500                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.22200   | 9.19800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 7.92200   | 7.89800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 9.92200   | 9.89800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 8.02200   | 7.99800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 10.02200  | 9.99800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 7.97200   | 7.94800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 9.97200   | 9.94800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.82400   | 3.80100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.82200   | 7.79800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.82200   | 9.79800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.72200   | 7.69800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.72200   | 9.69800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.77400   | 3.75100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.77200   | 5.74900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.77200   | 9.74800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.67200   | 7.64800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.67200   | 9.64800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.42200   | 7.39800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.42200   | 9.39800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.37600   | 3.35300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.37300   | 5.34900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.37200   | 7.34800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 14 June 2010      | 20.70  | P            | Foreign Exchange Future | 9.37200   | 9.34800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 8.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 14.80  | P            | Foreign Exchange Future | 3.47600   | 3.45300                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 16.80  | P            | Foreign Exchange Future | 5.47300   | 5.44900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 18.80  | P            | Foreign Exchange Future | 7.47200   | 7.44800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 20.80  | P            | Foreign Exchange Future | 9.47200   | 9.44800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 14.35  | P            | Foreign Exchange Future | 3.02900   | 3.00700                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 13.40  | P            | Foreign Exchange Future | 2.10000   | 2.08200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 17.50  | P            | Foreign Exchange Future | 6.17200   | 6.14800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 13.95  | P            | Foreign Exchange Future | 2.63500   | 2.61400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 12.35  | P            | Foreign Exchange Future | 1.10400   | 1.09200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 12.85  | P            | Foreign Exchange Future | 1.57100   | 1.55400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 13.35  | P            | Foreign Exchange Future | 2.05300   | 2.03400                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 13.85  | P            | Foreign Exchange Future | 2.53700   | 2.51600                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 15.35  | P            | Foreign Exchange Future | 4.02400   | 4.00000                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 16.35  | P            | Foreign Exchange Future | 5.02300   | 4.99900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 17.35  | P            | Foreign Exchange Future | 6.02200   | 5.99800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 18.35  | P            | Foreign Exchange Future | 7.02200   | 6.99800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 20.95  | P            | Foreign Exchange Future | 9.62200   | 9.59800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 19.50  | P            | Foreign Exchange Future | 8.17200   | 8.14800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 21.50  | P            | Foreign Exchange Future | 10.17200  | 10.14800                        | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 8.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 14.90  | P            | Foreign Exchange Future | 3.57500   | 3.55200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 18.90  | P            | Foreign Exchange Future | 7.57200   | 7.54800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 20.90  | P            | Foreign Exchange Future | 9.57200   | 9.54800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 19.20  | P            | Foreign Exchange Future | 7.87200   | 7.84800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 21.20  | P            | Foreign Exchange Future | 9.87200   | 9.84800                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 8.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 14.95  | P            | Foreign Exchange Future | 3.62500   | 3.60200                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 16.95  | P            | Foreign Exchange Future | 5.62200   | 5.59900                         | 0             |
| 18/03/2010 | £ / R On 14 June 2010      | 18.95  | P            | Foreign Exchange Future | 7.62200   | 7.59800                         | 0             |
| 18/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.51690  | 11.53950                        | 2,525         |
| 18/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.18500   | 0.19200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.20000   | 0.18200                         | 0             |
| 18/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.19100   | 0.20200                         | 0             |
| 18/03/2010 | £ / R On 13 September 2010 | 12.75  | C            | Foreign Exchange Future | 0.18100   | 0.18800                         | 0             |
| 18/03/2010 | £ / R On 13 September 2010 | 12.75  | P            | Foreign Exchange Future | 1.41400   | 1.39900                         | 0             |
| 18/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.37400   | 1.34300                         | 0             |
| 18/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.46300   | 1.42300                         | 0             |
| 18/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.39800   | 1.38300                         | 0             |
| 18/03/2010 | £ / R On 13 December 2010  |        |              | Foreign Exchange Future | 11.70540  | 11.72800                        | 0             |
| 18/03/2010 | £ / R On 13 December 2010  | 11.51  | C            | Foreign Exchange Future | 0.74100   | 0.75500                         | 0             |
| 18/03/2010 | £ / R On 13 December 2010  | 11.51  | P            | Foreign Exchange Future | 0.54200   | 0.53400                         | 0             |
| 18/03/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08200   | 0.08190                         | 1,364         |
| 18/03/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00412   | 0.00423                         | 0             |
| 18/03/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00124   | 0.00136                         | 0             |
| 18/03/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01213   | 0.01204                         | 0             |
| 18/03/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00013   | 0.00014                         | 0             |
| 18/03/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00924   | 0.00946                         | 0             |
| 18/03/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00212   | 0.00233                         | 0             |
| 18/03/2010 | ¥ / R On 13 September 2010 |        |              | Foreign Exchange Future | 0.08350   | 0.08340                         | 0             |
| 18/03/2010 | ¥ / R On 13 September 2010 | 0.08   | C            | Foreign Exchange Future | 0.00518   | 0.00561                         | 0             |
| 18/03/2010 | ¥ / R On 13 September 2010 | 0.08   | P            | Foreign Exchange Future | 0.00458   | 0.00511                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      |        |              | Foreign Exchange Future | 10.12850  | 10.19670                        | 27,308        |
| 18/03/2010 | € / R On 14 June 2010      | 12.10  | C            | Foreign Exchange Future | 0.01000   | 0.01500                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 11.90  | C            | Foreign Exchange Future | 0.01400   | 0.01900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 12.00  | C            | Foreign Exchange Future | 0.01200   | 0.01700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 13.30  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 11.30  | C            | Foreign Exchange Future | 0.03200   | 0.04300                         | 25            |
| 18/03/2010 | € / R On 14 June 2010      | 10.30  | C            | Foreign Exchange Future | 0.17900   | 0.21100                         | 20            |
| 18/03/2010 | € / R On 14 June 2010      | 9.30   | C            | Foreign Exchange Future | 0.85000   | 0.91200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 8.30   | C            | Foreign Exchange Future | 1.83000   | 1.89800                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 2.82900   | 2.89700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.02000   | 0.02800                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.10500   | 0.12800                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.59000   | 0.64700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 1.53200   | 1.59900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 2.52900   | 2.59700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.01800   | 0.02500                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.08800   | 0.10800                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.51100   | 0.56600                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 1.43300   | 1.50000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.42900   | 2.49700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.03000   | 0.04000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.16400   | 0.19400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.80500   | 0.86600                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 1.78000   | 1.84800                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.77900   | 2.84700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.02800   | 0.03700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.15000   | 0.17900                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.76000   | 0.82100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.73100   | 1.79900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.72900   | 2.79700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.02200   | 0.03000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.11500   | 0.13900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.63100   | 0.68900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.58100   | 1.64900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.57900   | 2.64700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.02600   | 0.03400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.13700   | 0.16400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.71600   | 0.77600                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.68100   | 1.74900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.67900   | 2.74700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.02400   | 0.03200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.12500   | 0.15100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.67300   | 0.73200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.63100   | 1.69900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.62900   | 2.69700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.01400   | 0.02000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.06800   | 0.08500                         | 29            |
| 18/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.40400   | 0.45600                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.28400   | 1.35100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.27900   | 2.34700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.01500   | 0.02200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.07400   | 0.09200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.43800   | 0.49100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.33300   | 1.40100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.32900   | 2.39700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.06200   | 0.07800                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.37000   | 0.42100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.23500   | 1.30200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.22900   | 2.29700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.01300   | 0.01800                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.05700   | 0.07200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.33900   | 0.38900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.18500   | 1.25200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.17900   | 2.24700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.01700   | 0.02300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.08000   | 0.10000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.47400   | 0.52800                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.38300   | 1.45000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.37900   | 2.44700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.05200   | 0.06700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.30900   | 0.35800                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.13600   | 1.20300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.12900   | 2.19700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.01000   | 0.01400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.04100   | 0.05300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.23300   | 0.27400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.99100   | 1.05600                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 1.98000   | 2.04800                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.01300   | 0.00900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.25500   | 0.22700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 1.06300   | 1.00600                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 2.03200   | 1.96700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 4.02200   | 3.95300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 6.02200   | 5.95300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 8.02200   | 7.95300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 10.02200  | 9.95300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00800   | 0.00600                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.18100   | 0.16100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.92400   | 0.87000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.87200   | 3.80400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.87200   | 5.80300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.87200   | 7.80300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.87200   | 9.80300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00500   | 0.00300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.09600   | 0.08100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.70200   | 0.65300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.63900   | 1.57600                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.62300   | 3.55400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.62200   | 5.55300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.62200   | 7.55300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.62200   | 9.55300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00700   | 0.00500                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.16100   | 0.14200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.87900   | 0.82500                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.83500   | 1.77100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.82300   | 3.75400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.82200   | 5.75300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.82200   | 7.75300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.82200   | 9.75300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00700   | 0.00500                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.14200   | 0.12400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.83400   | 0.78100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.77300   | 3.70400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.77200   | 5.70300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.77200   | 7.70300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.77200   | 9.70300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.11000   | 0.09400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.74600   | 0.69500                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.68700   | 1.62500                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.67300   | 3.60400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.67200   | 5.60300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.67200   | 7.60300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.67200   | 9.60300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00600   | 0.00400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.12600   | 0.10900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.79000   | 0.73800                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.73600   | 1.67300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.72300   | 3.65400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.72200   | 5.65300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.72200   | 7.65300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.72200   | 9.65300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.04500   | 0.03500                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.49700   | 0.45400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 1.39600   | 1.33500                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 3.37300   | 3.30400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 5.37200   | 5.30300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.37200   | 7.30300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.37200   | 9.30300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.03800   | 0.02900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.45900   | 0.41700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.34800   | 1.28700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.32300   | 3.25400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.32200   | 5.25300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.32200   | 7.25300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.32200   | 9.25300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.05300   | 0.04200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.53700   | 0.49200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.44400   | 1.38300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.42300   | 3.35400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.42200   | 5.35300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.42200   | 7.35300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.42200   | 9.35300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.03200   | 0.02400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.42200   | 0.38200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.30000   | 1.24000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.27300   | 3.20500                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.27200   | 5.20300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.27200   | 7.20300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.27200   | 9.20300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.02700   | 0.01900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.38600   | 0.34700                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.25200   | 1.19300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.22300   | 3.15500                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.22200   | 5.15300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.22200   | 7.15300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.22200   | 9.15300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00500   | 0.00300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.08300   | 0.06900                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.66000   | 0.61100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.59000   | 1.52800                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.57300   | 3.50400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.57200   | 5.50300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 14 June 2010      | 17.70  | P            | Foreign Exchange Future | 7.57200   | 7.50300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 19.70  | P            | Foreign Exchange Future | 9.57200   | 9.50300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 7.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 0.00400   | 0.00200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 9.60   | P            | Foreign Exchange Future | 0.06200   | 0.05000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 0.57700   | 0.53100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 11.60  | P            | Foreign Exchange Future | 1.49200   | 1.43100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 13.60  | P            | Foreign Exchange Future | 3.47300   | 3.40400                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 15.60  | P            | Foreign Exchange Future | 5.47200   | 5.40300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 17.60  | P            | Foreign Exchange Future | 7.47200   | 7.40300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 19.60  | P            | Foreign Exchange Future | 9.47200   | 9.40300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 7.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 8.30   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 9.30   | P            | Foreign Exchange Future | 0.02200   | 0.01500                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 10.30  | P            | Foreign Exchange Future | 0.35100   | 0.31400                         | 271           |
| 18/03/2010 | € / R On 14 June 2010      | 11.30  | P            | Foreign Exchange Future | 1.20400   | 1.14600                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 13.30  | P            | Foreign Exchange Future | 3.17300   | 3.10500                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 15.30  | P            | Foreign Exchange Future | 5.17200   | 5.10300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 17.30  | P            | Foreign Exchange Future | 7.17200   | 7.10300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 19.30  | P            | Foreign Exchange Future | 9.17200   | 9.10300                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 12.00  | P            | Foreign Exchange Future | 1.88400   | 1.82000                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 11.90  | P            | Foreign Exchange Future | 1.78600   | 1.72200                         | 0             |
| 18/03/2010 | € / R On 14 June 2010      | 12.10  | P            | Foreign Exchange Future | 1.98200   | 1.91800                         | 0             |
| 18/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.30030  | 10.36840                        | 2,688         |
| 18/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.11700   | 0.13200                         | 0             |
| 18/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.48200   | 1.42900                         | 0             |
| 18/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.47020  | 10.53980                        | 1,950         |
| 18/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00400   | 0.01300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.02600   | 0.03300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.06700   | 0.07500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.17500   | 0.19200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.31500   | 0.34200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.65000   | 0.69700                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 1.34600   | 1.40800                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 2.28700   | 2.35300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.19000   | 0.20700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.25  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.25  | C            | Foreign Exchange Future | 0.00400   | 0.01300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.02600   | 0.03200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.06500   | 0.07300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.17100   | 0.18700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.25  | C            | Foreign Exchange Future | 0.30500   | 0.33100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.62400   | 0.67100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 1.30300   | 1.36400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 2.23700   | 2.30400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.00200   | 0.00800                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.01500   | 0.02400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.04700   | 0.05500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.11800   | 0.13100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.20000   | 0.21900                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.37300   | 0.40400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.78900   | 0.84000                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.57100   | 1.63200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00200   | 0.00900                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.01600   | 0.02500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.04900   | 0.05700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.12400   | 0.13800                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.21200   | 0.23100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.39900   | 0.43200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.85000   | 0.90300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.66300   | 1.72500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00500   | 0.01400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.02900   | 0.03500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.07200   | 0.08100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.19500   | 0.21300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.36000   | 0.39000                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.53300   | 2.60000                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.03000   | 0.03700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.07700   | 0.08600                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.63200   | 2.69900                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00100   | 0.00500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00500   | 0.01500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.03000   | 0.03700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.07500   | 0.08400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.20600   | 0.22500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.38600   | 0.41700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.81900   | 0.87100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.61700   | 1.67800                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.58300   | 2.65000                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.00500   | 0.01400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.02900   | 0.03600                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.07400   | 0.08300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.75900   | 0.80900                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.52500   | 1.58700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.48400   | 2.55100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00400   | 0.01300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.02700   | 0.03400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.06900   | 0.07800                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.18500   | 0.20200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.33700   | 0.36500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.70300   | 0.75100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.43500   | 1.49700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.38500   | 2.45200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00300   | 0.01200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.02400   | 0.03000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.06200   | 0.06900                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.15800   | 0.17300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.27700   | 0.30100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.55400   | 0.59800                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.17400   | 1.23600                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.09000   | 2.15600                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00300   | 0.01100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.02100   | 0.02900                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.05700   | 0.06600                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.14600   | 0.16200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.25300   | 0.27500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.49400   | 0.53200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.05600   | 1.11300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 1.94500   | 2.00800                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00100   | 0.00500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.00600   | 0.01500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.38600   | 7.32500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.38100   | 9.31500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.02500   | 0.01800                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.13600   | 0.12300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.57400   | 0.54200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.33300   | 1.28500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.22600   | 2.17200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.13700   | 4.07600                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 6.10100   | 6.03900                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 8.08300   | 8.02100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 10.08000  | 10.01300                        | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.02000   | 0.01600                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.10400   | 0.09600                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.48400   | 0.45800                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.20700   | 1.16100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 2.08800   | 2.03300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 3.99200   | 3.92900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.95400   | 5.89000                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.93300   | 7.87200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.93100   | 9.86300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01500   | 0.01200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.06500   | 0.05700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.33300   | 0.31100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.96700   | 0.92500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.81500   | 1.76200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.69900   | 3.63800                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.65700   | 5.59400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.63400   | 7.57300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.63100   | 9.56400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01400   | 0.01100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.05500   | 0.04700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.28900   | 0.26900                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.55400   | 3.49300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.50900   | 5.44600                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.48500   | 7.42400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.48100   | 9.41400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01300   | 0.01000                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.04700   | 0.03800                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.24900   | 0.23100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.81600   | 0.77700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.63600   | 1.58500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.50500   | 3.44400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.46000   | 5.39700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.43500   | 7.37500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.43100   | 9.36500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01200   | 0.00900                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.45700   | 3.39600                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.41000   | 5.34700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01300   | 0.01000                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.89000   | 0.85000                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.72500   | 1.67300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.60200   | 3.54100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.55900   | 5.49500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.53500   | 7.47400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.53100   | 9.46400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.04300   | 0.03500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.23000   | 0.21300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.77900   | 0.74200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.59200   | 1.54100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.50400   | 2.44800                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.42900   | 4.36700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.39600   | 6.33500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.38200   | 8.31900                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.38000  | 10.31200                        | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.05100   | 0.04200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.26900   | 0.25000                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.85300   | 0.81400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.68000   | 1.62900                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.59800   | 2.54100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.52700   | 4.46500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.49500   | 6.43400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.48200   | 8.41800                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.48000  | 10.41200                        | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01700   | 0.01400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.08300   | 0.07400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.40400   | 0.38100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 1.08500   | 1.04100                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.95100   | 1.89700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.84500   | 3.78300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.80600   | 5.74200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.78400   | 7.72300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.78100   | 9.71400                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.77000   | 1.71700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01700   | 0.01300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.07600   | 0.06800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.38000   | 0.35700                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 1.04500   | 1.00200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.90500   | 1.85200                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.79700   | 3.73500                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.75600   | 5.69300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.73400   | 7.67300                         | 0             |
| 18/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.73100   | 9.66400                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.76160   | 6.77930                         | 9,588         |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 6.60   | C            | Foreign Exchange Future | 0.25300   | 0.27600                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 5.60   | C            | Foreign Exchange Future | 1.16300   | 1.18100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 4.60   | C            | Foreign Exchange Future | 2.16200   | 2.17900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 3.60   | C            | Foreign Exchange Future | 3.16200   | 3.17900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 2.60   | C            | Foreign Exchange Future | 4.16200   | 4.17900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 8.55   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 6.55   | C            | Foreign Exchange Future | 0.28800   | 0.31200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 5.55   | C            | Foreign Exchange Future | 1.21300   | 1.23100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 4.55   | C            | Foreign Exchange Future | 2.21200   | 2.22900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 3.55   | C            | Foreign Exchange Future | 3.21200   | 3.22900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 2.55   | C            | Foreign Exchange Future | 4.21200   | 4.22900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 8.50   | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 6.50   | C            | Foreign Exchange Future | 0.32600   | 0.34900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 5.50   | C            | Foreign Exchange Future | 1.26300   | 1.28100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010  | 4.50   | C            | Foreign Exchange Future | 2.26200   | 2.27900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.26200   | 3.27900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.26200   | 4.27900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.18800   | 0.21100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.12000   | 0.14000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.91600   | 0.93500                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.91200   | 1.92900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.91200   | 2.92900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.91200   | 3.92900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.15900   | 0.18200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.01400   | 1.03300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.01200   | 2.02900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.01200   | 3.02900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.01200   | 4.02900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.10400   | 0.12300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.86700   | 0.88600                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.86200   | 1.88000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.86200   | 2.87900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.86200   | 3.87900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.13800   | 0.16000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 0.96500   | 0.98400                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 1.96200   | 1.97900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 2.96200   | 2.97900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 3.96200   | 3.97900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.21900   | 0.24200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.11300   | 1.13200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.11200   | 2.12900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.11200   | 3.12900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.11200   | 4.12900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.05000   | 0.06300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.62800   | 0.64900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.61200   | 1.63000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.61200   | 2.62900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.61200   | 3.62900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.05800   | 0.07200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.67500   | 0.69500                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.66200   | 1.68000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.66200   | 2.67900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.66200   | 3.67900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.07800   | 0.09400                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.77000   | 0.79000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.76200   | 1.78000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.76200   | 2.77900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.76200   | 3.77900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.09000   | 0.10800                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.81800   | 0.83800                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.81200   | 1.83000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.81200   | 2.82900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.81200   | 3.82900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.04300   | 0.05500                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.58200   | 0.60300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.56200   | 1.58000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.56200   | 2.57900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.56200   | 3.57900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.06700   | 0.08200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.72200   | 0.74200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.71200   | 1.73000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.71200   | 2.72900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.71200   | 3.72900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.03700   | 0.04800                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.53600   | 0.55800                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.51200   | 1.53000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.51200   | 2.52900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.51200   | 3.52900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.02400   | 0.02900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.52500   | 0.51900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.48900   | 2.47200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.48800   | 4.47100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.48800   | 6.47100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.48800   | 8.47100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.35500   | 0.35300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.28900   | 2.27200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.28800   | 4.27100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.28800   | 6.27100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.28800   | 8.27100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.02000   | 0.02400                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.48100   | 0.47600                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.43900   | 2.42200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.43800   | 4.42100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.43800   | 6.42100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.43800   | 8.42100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.27800   | 0.27900                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.18900   | 2.17200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.18800   | 4.17100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.18800   | 6.17100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.18800   | 8.17100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.31600   | 0.31500                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.23900   | 2.22200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.23800   | 4.22100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.23800   | 6.22100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.23800   | 8.22100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.39600   | 0.39300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.33900   | 2.32200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.33800   | 4.32100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.33800   | 6.32100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.33800   | 8.32100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.43800   | 0.43400                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.38900   | 2.37200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.38800   | 4.37100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.38800   | 6.37100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.38800   | 8.37100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.10700   | 0.11300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.88900   | 1.87300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.88800   | 3.87100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.88800   | 5.87100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.88800   | 7.87100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.17600   | 0.18100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 2.03900   | 2.02300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 4.03800   | 4.02100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 6.03800   | 6.02100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 8.03800   | 8.02100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.24200   | 0.24400                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.13900   | 2.12200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.13800   | 4.12100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.13800   | 6.12100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.13800   | 8.12100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.14700   | 0.15300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.98900   | 1.97300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.98800   | 3.97100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.98800   | 5.97100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.98800   | 7.97100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.20800   | 0.21100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.08900   | 2.07200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.08800   | 4.07100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.08800   | 6.07100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.08800   | 8.07100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.12600   | 0.13200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.06400   | 0.07000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.74000   | 1.72400                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.73800   | 3.72100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.73800   | 5.72100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.73800   | 7.72100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.07600   | 0.08300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.79000   | 1.77300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.78800   | 3.77100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.78800   | 5.77100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.78800   | 7.77100                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 18/03/2010 | AU\$ / R On 14 June 2010      | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.09100   | 0.09700                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 1.84000   | 1.82300                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 3.83800   | 3.82100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.83800   | 5.82100                         | 0             |
| 18/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.83800   | 7.82100                         | 0             |
| 18/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.80520   | 6.82190                         | 4,490         |
| 18/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.21400   | 0.25100                         | 0             |
| 18/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.31600   | 0.33600                         | 0             |
| 18/03/2010 | AU\$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 6.84250   | 6.85940                         | 0             |
| 18/03/2010 | AU\$ / R On 13 December 2010  | 6.83   | C            | Foreign Exchange Future | 0.33400   | 0.36700                         | 0             |
| 18/03/2010 | AU\$ / R On 13 December 2010  | 6.83   | P            | Foreign Exchange Future | 0.32600   | 0.34200                         | 0             |
| 18/03/2010 | CAD/ R On 14 June 2010        |        |              | Foreign Exchange Future | 7.51540   | 7.31480                         | 1,370         |
| 18/03/2010 | CAD/ R On 14 June 2010        | 7.30   | C            | Foreign Exchange Future | 0.31600   | 0.19100                         | 0             |
| 18/03/2010 | CAD/ R On 14 June 2010        | 7.35   | C            | Foreign Exchange Future | 0.28300   | 0.16500                         | 0             |
| 18/03/2010 | CAD/ R On 14 June 2010        | 7.25   | C            | Foreign Exchange Future | 0.35000   | 0.21900                         | 0             |
| 18/03/2010 | CAD/ R On 14 June 2010        | 7.25   | P            | Foreign Exchange Future | 0.08500   | 0.15400                         | 0             |
| 18/03/2010 | CAD/ R On 14 June 2010        | 7.35   | P            | Foreign Exchange Future | 0.11800   | 0.20000                         | 0             |
| 18/03/2010 | CAD/ R On 14 June 2010        | 7.30   | P            | Foreign Exchange Future | 0.10100   | 0.17600                         | 0             |
| 18/03/2010 | CAD/ R On 13 September 2010   |        |              | Foreign Exchange Future | 7.89710   | 7.15790                         | 0             |
| 18/03/2010 | CAD/ R On 13 September 2010   | 7.33   | C            | Foreign Exchange Future | 0.65100   | 0.18500                         | 0             |
| 18/03/2010 | CAD/ R On 13 September 2010   | 7.33   | P            | Foreign Exchange Future | 0.08500   | 0.35800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010        |        |              | Foreign Exchange Future | 7.46280   | 7.41340                         | 264,576       |
| 19/03/2010 | \$ / R On 14 June 2010        | 8.40   | C            | Foreign Exchange Future | 0.03500   | 0.03300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010        | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010        | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010        | 4.15   | C            | Foreign Exchange Future | 3.31300   | 3.26300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010        | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010        | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 3.26300   | 3.21300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.71400   | 1.66400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.71300   | 2.66300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 0.21800   | 0.20100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.45   | C            | Foreign Exchange Future | 1.01800   | 0.97000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.45   | C            | Foreign Exchange Future | 2.01300   | 1.96400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.45   | C            | Foreign Exchange Future | 3.01300   | 2.96300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.35   | C            | Foreign Exchange Future | 1.11700   | 1.06800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.35   | C            | Foreign Exchange Future | 2.11300   | 2.06400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.35   | C            | Foreign Exchange Future | 3.11300   | 3.06300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.33500   | 0.30500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 1.21600   | 1.16700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 3.21300   | 3.16300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 0.04200   | 0.03900                         | 140           |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 0.30300   | 0.27600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010 | 6.30   | C            | Foreign Exchange Future | 1.16600   | 1.11800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.30   | C            | Foreign Exchange Future | 2.16300   | 2.11400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.30   | C            | Foreign Exchange Future | 3.16300   | 3.11300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 0.03200   | 0.03000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.01900   | 0.01900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 0.02100   | 0.02000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.78000   | 0.73500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.70   | C            | Foreign Exchange Future | 1.76400   | 1.71400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.70   | C            | Foreign Exchange Future | 2.76300   | 2.71300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 0.19800   | 0.18200                         | 600           |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.96300   | 1.91400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.96300   | 2.91300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 0.02700   | 0.02600                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 0.17900   | 0.16500                         | 1,430         |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.55   | C            | Foreign Exchange Future | 0.92200   | 0.87500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.91300   | 1.86400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.91300   | 2.86300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.60   | C            | Foreign Exchange Future | 0.87400   | 0.82800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.60   | C            | Foreign Exchange Future | 1.86300   | 1.81400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.60   | C            | Foreign Exchange Future | 2.86300   | 2.81300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.02300   | 0.02200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.82700   | 0.78100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.81300   | 1.76400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.81300   | 2.76300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 0.10900   | 0.10100                         | 21,795        |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.68900   | 0.64600                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 1.66400   | 1.61500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 2.66300   | 2.61300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 0.09800   | 0.09100                         | 450           |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.64500   | 0.60300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 1.61400   | 1.56500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 2.61300   | 2.56300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 0.08900   | 0.08300                         | 55            |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.60200   | 0.56100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 1.56400   | 1.51500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 2.56300   | 2.51300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.40400   | 0.37100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 1.31500   | 1.26600                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 2.31300   | 2.26400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.10   | C            | Foreign Exchange Future | 0.06000   | 0.05700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.44000   | 0.40600                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 1.36500   | 1.31600                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 2.36300   | 2.31400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 0.08100   | 0.07500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 3.36300   | 3.31300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 0.24400   | 0.22100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.81300   | 3.76300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 3.61300   | 3.56300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 3.56300   | 3.51300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 3.46300   | 3.41300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.47900   | 0.44200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 1.41500   | 1.36600                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 2.41300   | 2.36300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 3.41300   | 3.36300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.60   | C            | Foreign Exchange Future | 3.86300   | 3.81300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 0.06600   | 0.06200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 26,596        |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 26,596        |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 0.07300   | 0.06800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.70   | C            | Foreign Exchange Future | 3.76300   | 3.71300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 3.66300   | 3.61300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 3.51300   | 3.46300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.56000   | 0.52000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 1.51400   | 1.46500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 2.51300   | 2.46300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.01700   | 0.01600                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.51900   | 0.48000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 1.46400   | 1.41500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 21,795        |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.36800   | 0.33700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 1.26600   | 1.21700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 2.26300   | 2.21400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 0.27300   | 0.24800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.97000   | 0.92200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 2.46300   | 2.41300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.96300   | 3.91300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 0.04600   | 0.04300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.73400   | 0.69000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 2.21300   | 2.16400                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.71300   | 3.66300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 0.16200   | 0.14900                         | 6,350         |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 21,978        |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 21,978        |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.65   | C            | Foreign Exchange Future | 0.14600   | 0.13500                         | 100           |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 0.13300   | 0.12300                         | 17,000        |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 0.12000   | 0.11100                         | 33            |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 0.05500   | 0.05200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 0.03800   | 0.03600                         | 1,900         |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 0.05000   | 0.04700                         | 135           |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 4.98700   | 5.03700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.78700   | 0.83400                         | 6             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 2.93800   | 2.98800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.03800   | 3.08800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 5.13700   | 5.18700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.92500   | 0.97300                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 2.98800   | 3.03800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 3.08800   | 3.13800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.18800   | 3.23800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.28700   | 5.33700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.74200   | 0.78900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 5.08700   | 5.13700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.40700   | 0.44800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 1.99500   | 2.04400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 2.09300   | 2.14300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 2.19200   | 2.24200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.37000   | 0.41000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 2.04400   | 2.09300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 2.14300   | 2.19200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 4.73700   | 4.78700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.65   | P            | Foreign Exchange Future | 0.33300   | 0.37200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 1.89600   | 1.94500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 1.69800   | 1.74800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 4.43700   | 4.48700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 4.78700   | 4.83700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.29900   | 0.33600                         | 130           |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 1.84600   | 1.89600                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.02100   | 0.02700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.83300   | 0.88000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 3.78700   | 3.83700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 6.78700   | 6.83700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 8.28700   | 8.33700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 3.53700   | 3.58700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 5.03700   | 5.08700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 6.53700   | 6.58700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 8.03700   | 8.08700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.16000   | 0.18500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 1.60000   | 1.64900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 1.79700   | 1.84600                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 4.38700   | 4.43700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.10500   | 0.12400                         | 10,000        |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 1.74700   | 1.79700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 3.73700   | 3.78700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 5.73700   | 5.78700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.05600   | 0.06700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 1.55000   | 1.60000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 4.53700   | 4.58700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 5.53700   | 5.58700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 1.40400   | 1.45300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 1.50100   | 1.55100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 3.88700   | 3.93700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 4.88700   | 4.93700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 5.88700   | 5.93700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.04700   | 0.05700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 8.38700   | 8.43700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 4.48700   | 4.53700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 6.48700   | 6.53700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 8.48700   | 8.53700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 4.33700   | 4.38700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 6.33700   | 6.38700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 8.33700   | 8.38700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 4.28700   | 4.33700                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 6.28700   | 6.33700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 8.23700   | 8.28700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 2.54000   | 2.58900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.61000   | 0.65500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 2.24200   | 2.29100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 2.34100   | 2.39100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 2.44000   | 2.49000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 2.63900   | 2.68900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 2.73900   | 2.78900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 2.83800   | 2.88800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 4.93700   | 4.98700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 1.94500   | 1.99500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 4.68700   | 4.73700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.65300   | 0.69900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 2.29100   | 2.34100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 2.39000   | 2.44000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 2.49000   | 2.54000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 2.58900   | 2.63900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 2.68900   | 2.73900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 2.78900   | 2.83800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 2.88800   | 2.93800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 8.13700   | 8.18700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.06600   | 0.07900                         | 6,000         |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 6.58700   | 6.63700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 8.58700   | 8.63700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 8.53700   | 8.58700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 6.43700   | 6.48700                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 8.43700   | 8.48700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 10.03700  | 10.08700                        | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 6.38700   | 6.43700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 6.63700   | 6.68700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 8.63700   | 8.68700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 8.18700   | 8.23700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.18100   | 0.20800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.56800   | 0.61200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 3.98700   | 4.03700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 5.98700   | 6.03700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.07700   | 0.09300                         | 200           |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.10   | P            | Foreign Exchange Future | 0.69700   | 0.74400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 1.64900   | 1.69800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 3.13800   | 3.18800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 4.13700   | 4.18700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 6.13700   | 6.18700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.09100   | 0.10800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 4.18700   | 4.23700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.18700   | 5.23700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 6.18700   | 6.23700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 3.23800   | 3.28800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 4.23700   | 4.28700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 5.23700   | 5.28700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 6.23700   | 6.28700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 4.03700   | 4.08700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 6.03700   | 6.08700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.03900   | 0.04800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.52600   | 0.57000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 1.45300   | 1.50200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 3.93700   | 3.98700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 5.93700   | 5.98700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.03200   | 0.04000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.48500   | 0.52800                         | 430           |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.02600   | 0.03300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.44600   | 0.48800                         | 200           |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 1.35500   | 1.40400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 3.83700   | 3.88700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 4.83700   | 4.88700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 5.83700   | 5.88700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.01400   | 0.01800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.21000   | 1.25900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 3.68700   | 3.73700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 5.68700   | 5.73700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.60   | P            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 1.16200   | 1.21100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 3.63700   | 3.68700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 4.63700   | 4.68700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 5.63700   | 5.68700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.55   | P            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.26600   | 0.30200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 1.11400   | 1.16300                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 3.58700   | 3.63700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 4.58700   | 4.63700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 5.58700   | 5.63700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.23500   | 0.26900                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.06600   | 1.11500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.01700   | 0.02200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 1.25800   | 1.30700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 7.03700   | 7.08700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 4.08700   | 4.13700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 7.08700   | 7.13700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 7.13700   | 7.18700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.30600   | 1.35600                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 1.01900   | 1.06700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.30   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.14000   | 0.16300                         | 10,000        |
| 19/03/2010 | \$ / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.87900   | 0.92600                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 5.33700   | 5.38700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 6.83700   | 6.88700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.12200   | 0.14200                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 8.78700   | 8.83700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 6.35   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 6.88700   | 6.93700                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 14 June 2010      | 16.35  | P            | Foreign Exchange Future | 8.88700   | 8.93700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 5.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 6.45   | P            | Foreign Exchange Future | 0.00500   | 0.00700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 7.45   | P            | Foreign Exchange Future | 0.20500   | 0.23800                         | 100           |
| 19/03/2010 | \$ / R On 14 June 2010      | 14.45  | P            | Foreign Exchange Future | 6.98700   | 7.03700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 16.45  | P            | Foreign Exchange Future | 8.98700   | 9.03700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 16.55  | P            | Foreign Exchange Future | 9.08700   | 9.13700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 16.50  | P            | Foreign Exchange Future | 9.03700   | 9.08700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 14.70  | P            | Foreign Exchange Future | 7.23700   | 7.28700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 16.70  | P            | Foreign Exchange Future | 9.23700   | 9.28700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 10.75  | P            | Foreign Exchange Future | 3.28800   | 3.33800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 14.75  | P            | Foreign Exchange Future | 7.28700   | 7.33700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 16.75  | P            | Foreign Exchange Future | 9.28700   | 9.33700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 10.80  | P            | Foreign Exchange Future | 3.33800   | 3.38800                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 14.80  | P            | Foreign Exchange Future | 7.33700   | 7.38700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 16.80  | P            | Foreign Exchange Future | 9.33700   | 9.38700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 16.60  | P            | Foreign Exchange Future | 9.13700   | 9.18700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 16.30  | P            | Foreign Exchange Future | 8.83700   | 8.88700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 14.20  | P            | Foreign Exchange Future | 6.73700   | 6.78700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 16.20  | P            | Foreign Exchange Future | 8.73700   | 8.78700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 14.15  | P            | Foreign Exchange Future | 6.68700   | 6.73700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 16.15  | P            | Foreign Exchange Future | 8.68700   | 8.73700                         | 0             |
| 19/03/2010 | \$ / R On 14 June 2010      | 8.40   | P            | Foreign Exchange Future | 0.97200   | 1.02000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.58900   | 7.54040                         | 10,153        |
| 19/03/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.03900   | 0.03800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.80700   | 0.76800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.74600   | 1.69800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.74000   | 2.69100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.73900   | 3.69000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.04100   | 0.04000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.26500   | 0.25100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.84800   | 0.80800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.79500   | 1.74700                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.79000   | 2.74100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.78900   | 3.74000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.25000   | 0.23700                         | 509           |
| 19/03/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.03800   | 0.03600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.23600   | 0.22400                         | 100           |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.76700   | 0.72900                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.69700   | 1.64900                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.69000   | 2.64200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.68900   | 3.64000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.03600   | 0.03400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.22300   | 0.21200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.72900   | 0.69200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.64800   | 1.60000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.64000   | 2.59200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.63900   | 3.59000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.03300   | 0.03200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.20000   | 0.19000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.65500   | 0.62000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.54900   | 1.50200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.54000   | 2.49200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.53900   | 3.49100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.03100   | 0.03000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.18900   | 0.17900                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.61900   | 0.58600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.50100   | 1.45300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.49100   | 2.44200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.48900   | 3.44100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.03000   | 0.02900                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.17900   | 0.17000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.58500   | 0.55300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.45200   | 1.40400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.44100   | 2.39200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.43900   | 3.39100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.49000   | 0.46200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.30600   | 1.25900                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.29100   | 2.24300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.28900   | 3.24100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.02800   | 0.02600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.16100   | 0.15300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.52100   | 0.49100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.35400   | 1.30700                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.34100   | 2.29300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.33900   | 3.29100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.13700   | 0.13100                         | 585           |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.43300   | 0.40800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.21000   | 1.16300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.19200   | 2.14300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.18900   | 3.14100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.15200   | 0.14500                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.04500   | 0.04300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.29700   | 0.28100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 0.93200   | 0.89000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 1.89400   | 1.84600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 2.89000   | 2.84100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 3.88900   | 3.84000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.04300   | 0.04100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.28100   | 0.26600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 0.88900   | 0.84800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 1.84500   | 1.79700                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 2.84000   | 2.79100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 3.83900   | 3.79000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.03400   | 0.03300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.21100   | 0.20000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.69100   | 0.65500                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.59800   | 1.55100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.59000   | 2.54200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.58900   | 3.54000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.16900   | 0.16100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.55200   | 0.52200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.40300   | 1.35500                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.39100   | 2.34200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.38900   | 3.34100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.14500   | 0.13800                         | 3,000         |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.46100   | 0.43400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.25800   | 1.21100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.24200   | 2.19300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.23900   | 3.19100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.06200   | 0.06000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.06900   | 0.06700                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.11800   | 0.11300                         | 500           |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.10200   | 0.09800                         | 3,000         |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.07200   | 0.07000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.07800   | 0.07600                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.11300   | 0.10800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 1.12400   | 1.16800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.48900   | 1.53600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.58300   | 1.63000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.21300   | 1.25800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.63000   | 1.67700                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 1.07900   | 1.12300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.77300   | 1.82000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.01900   | 0.02100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.22200   | 0.24400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.90600   | 0.94800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.78600   | 2.83400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.76500   | 4.81300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.76100   | 6.81000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.76100   | 8.81000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.16300   | 0.18200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.78000   | 0.82100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.64000   | 2.68800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.61600   | 4.66400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.61100   | 6.66000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.61100   | 8.66000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.10200   | 0.11500                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.62200   | 0.66000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.44500   | 2.49300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.41700   | 4.46600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.41100   | 6.46000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.41100   | 8.46000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.05000   | 0.05800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.44200   | 0.47600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.20400   | 2.25100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 4.16900   | 4.21800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 6.16200   | 6.21100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 8.16100   | 8.21000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.04300   | 0.05000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.40800   | 0.44100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.15600   | 2.20300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 4.12000   | 4.16800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 6.11200   | 6.16100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 8.11100   | 8.16000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.86300   | 0.90500                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.02100   | 0.02300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.24400   | 0.26800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.94800   | 0.99100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.83500   | 2.88300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.81400   | 4.86300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.81100   | 6.86000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.81100   | 8.86000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.18200   | 0.20100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.82200   | 0.86300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.68900   | 2.73600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.66500   | 4.71400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.66100   | 6.71000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.66100   | 8.71000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.01700   | 0.01900                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.20100   | 0.22200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.73700   | 2.78500                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.71500   | 4.76400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.71100   | 6.76000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.71100   | 8.76000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.14600   | 0.16300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.74000   | 0.78000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.59100   | 2.63900                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.56600   | 4.61500                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.56100   | 6.61000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.56100   | 8.61000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.13000   | 0.14600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.70000   | 0.73900                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.54200   | 2.59000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.51600   | 4.56500                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.51100   | 6.56000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.51100   | 8.56000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.11600   | 0.13000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.66100   | 0.70000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.49400   | 2.54200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.46700   | 4.51500                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.46100   | 6.51000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.46100   | 8.51000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.09000   | 0.10200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.58400   | 0.62200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.39700   | 2.44400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.36700   | 4.41600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.36200   | 6.41000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.36100   | 8.41000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.07800   | 0.08900                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.54700   | 0.58400                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.34900   | 2.39600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.31800   | 4.36600                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.31200   | 6.36100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.31100   | 8.36000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.51100   | 0.54700                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.05900   | 0.06800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.47600   | 0.51100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.25200   | 2.30000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.21900   | 4.26700                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.21200   | 6.26100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.21100   | 8.26000                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.06800   | 0.07800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.30000   | 2.34800                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.26800   | 4.31700                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.26200   | 6.31100                         | 0             |
| 19/03/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.26100   | 8.31000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.71450   | 7.66660                         | 5,645         |
| 19/03/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.03100   | 0.03000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.08900   | 0.08700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.36100   | 0.34600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.88800   | 0.85200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 1.78100   | 1.73400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 2.76800   | 2.72000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 3.76500   | 3.71700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.22200   | 0.21400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 14.00  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 12.00  | C            | Foreign Exchange Future | 0.03000   | 0.03000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 10.00  | C            | Foreign Exchange Future | 0.08600   | 0.08400                         | 300           |
| 19/03/2010 | \$ / R On 13 December 2010  | 7.00   | C            | Foreign Exchange Future | 0.85200   | 0.81700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 6.00   | C            | Foreign Exchange Future | 1.73300   | 1.68600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 5.00   | C            | Foreign Exchange Future | 2.71800   | 2.67000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 4.00   | C            | Foreign Exchange Future | 3.71500   | 3.66700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 14.05  | C            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.02900   | 0.02900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 10.05  | C            | Foreign Exchange Future | 0.08300   | 0.08100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 8.05   | C            | Foreign Exchange Future | 0.33200   | 0.31800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 7.05   | C            | Foreign Exchange Future | 0.81700   | 0.78200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 6.05   | C            | Foreign Exchange Future | 1.68500   | 1.63800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010  | 5.05   | C            | Foreign Exchange Future | 2.66800   | 2.62000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.66500   | 3.61700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.08100   | 0.07900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.31800   | 0.30500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.78200   | 0.74900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.63700   | 1.59000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.61900   | 2.57100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.61500   | 3.56700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.34600   | 0.33200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.02800   | 0.02700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.07900   | 0.07700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.30500   | 0.29300                         | 4,400         |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.74900   | 0.71700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.58900   | 1.54300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.56900   | 2.52100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.56500   | 3.51800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.02700   | 0.02600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.07600   | 0.07400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.29300   | 0.28100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.71700   | 0.68500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.54200   | 1.49600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.51900   | 2.47100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.51600   | 3.46800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.02600   | 0.02600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.07400   | 0.07200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.28100   | 0.27000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.68500   | 0.65500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.49400   | 1.44900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.47000   | 2.42200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.46600   | 3.41800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.06600   | 0.06400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.23900   | 0.23100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.57000   | 0.54400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.30800   | 1.26300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.27100   | 2.22400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.26600   | 3.21800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.02400   | 0.02400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.06800   | 0.06600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.24900   | 0.24000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.59700   | 0.57000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.35400   | 1.30900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.32100   | 2.27300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.31600   | 3.26800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.21300   | 0.20600                         | 117           |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.02300   | 0.02200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.06400   | 0.06300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.23000   | 0.22200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.54400   | 0.51900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.26200   | 1.21800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.22200   | 2.17400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.21600   | 3.16800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.27000   | 0.25900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.03300   | 0.03200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.09500   | 0.09200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.39300   | 0.37700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 0.96300   | 0.92500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 1.87800   | 1.83100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 2.86700   | 2.81900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 3.86500   | 3.81700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.03200   | 0.03100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.09200   | 0.08900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.37700   | 0.36100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 0.92500   | 0.88800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.82900   | 1.78200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.81700   | 2.77000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.81500   | 3.76700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.02600   | 0.02500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.07200   | 0.07000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.65500   | 0.62600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.44700   | 1.40200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.42000   | 2.37200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.41600   | 3.36800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.07000   | 0.06800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.25900   | 0.24900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.62600   | 0.59700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.40100   | 1.35500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.37000   | 2.32300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.36600   | 3.31800                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.04800   | 0.04700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.15500   | 0.15000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.66500   | 4.61700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.15000   | 0.14500                         | 330           |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.11700   | 0.11400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.14000   | 0.13700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.11400   | 0.11100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.41100   | 0.39400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.49700   | 0.52700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.95000   | 1.99400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.62600   | 1.67000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.90300   | 1.94700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.53600   | 1.57800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.49100   | 1.53300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.38400   | 3.43000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.35300   | 5.40000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.33900   | 7.38600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.03700   | 0.03800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.26200   | 0.28000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.89500   | 0.93200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.70600   | 2.75100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.66100   | 4.70700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.64200   | 6.68900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.63700   | 8.68400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.03300   | 0.03500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.24100   | 0.25900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.65800   | 2.70300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.61200   | 4.65800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.59300   | 6.63900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.58700   | 8.63400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.11100   | 0.12100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.56300   | 0.59400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.27800   | 2.32200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.21800   | 4.26400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.19600   | 6.24300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.18700   | 8.23400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.09900   | 0.10800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.52900   | 0.56000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.23100   | 2.27500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 4.16900   | 4.21500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 6.14700   | 6.19300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 8.13700   | 8.18400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.85600   | 0.89200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.04800   | 0.05100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.33000   | 0.35200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 1.01600   | 1.05500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.85000   | 2.89600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.80900   | 4.85500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.79100   | 6.83800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.78700   | 8.83400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 1.09900   | 1.13900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.04000   | 0.04200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.28300   | 0.30300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.93500   | 0.97300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.75400   | 2.79900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.71000   | 4.75700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.69200   | 6.73900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.68700   | 8.73400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.04400   | 0.04600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.30600   | 0.32700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.97500   | 1.01400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.80200   | 2.84700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.76000   | 4.80600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.74200   | 6.78800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.73700   | 8.78400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.03000   | 0.03200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.22100   | 0.23800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.81700   | 0.85300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.61000   | 2.65500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.56200   | 4.60900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.54300   | 6.59000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.53700   | 8.58400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.02800   | 0.02900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.20300   | 0.21800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.77900   | 0.81400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.56200   | 2.60700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.51300   | 4.55900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.49300   | 6.54000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.48700   | 8.53400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.02500   | 0.02600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.18500   | 0.20000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.74100   | 0.77600                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.51500   | 2.56000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.46400   | 4.51000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.44400   | 6.49000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.43700   | 8.48400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.63200   | 0.66500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.02300   | 0.02300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.16800   | 0.18200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.70400   | 0.73800                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.46700   | 2.51200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.41500   | 4.46100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.39400   | 6.44100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.38700   | 8.43400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.02100   | 0.02100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.15300   | 0.16500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.66800   | 0.70100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.41900   | 2.46400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.36500   | 4.41200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.34500   | 6.39100                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.33700   | 8.38400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.01900   | 0.01900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.13800   | 0.15000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.37200   | 2.41700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.31600   | 4.36300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.29500   | 6.34200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.28700   | 8.33400                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 1.05800   | 1.09700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.01700   | 0.01700                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.12400   | 0.13500                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.59700   | 0.62900                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.32500   | 2.37000                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.26700   | 4.31300                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.24600   | 6.29200                         | 0             |
| 19/03/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.23700   | 8.28400                         | 0             |
| 19/03/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 7.84130   | 7.79590                         | 0             |
| 19/03/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.45700   | 0.46700                         | 0             |
| 19/03/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.46800   | 0.44700                         | 0             |
| 19/03/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.47900   | 0.45700                         | 0             |
| 19/03/2010 | \$ / R On 14 March 2011    | 10.50  | C            | Foreign Exchange Future | 0.11500   | 0.00000                         | 30,000        |
| 19/03/2010 | \$ / R On 14 March 2011    | 8.50   | C            | Foreign Exchange Future | 0.34000   | 0.00000                         | 30,000        |
| 19/03/2010 | \$ / R On 14 March 2011    | 10.50  | P            | Foreign Exchange Future | 2.77400   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.58800   | 0.61100                         | 0             |
| 19/03/2010 | \$ / R On 14 March 2011    | 8.50   | P            | Foreign Exchange Future | 0.99900   | 0.00000                         | 0             |
| 19/03/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.67700   | 0.70100                         | 0             |
| 19/03/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.61600   | 0.67100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      |        |              | Foreign Exchange Future | 11.22290  | 11.32780                        | 32,513        |
| 19/03/2010 | £ / R On 14 June 2010      | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 15.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 21.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.60  | C            | Foreign Exchange Future | 0.05400   | 0.06300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.69300   | 0.78000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 1.62900   | 1.73400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.45  | C            | Foreign Exchange Future | 0.06300   | 0.07400                         | 8,032         |
| 19/03/2010 | £ / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.21700   | 0.25400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.81700   | 0.91000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 1.77800   | 1.88200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.25  | C            | Foreign Exchange Future | 0.07900   | 0.09200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.28500   | 0.33500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.25  | C            | Foreign Exchange Future | 0.99500   | 1.09500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.26600   | 0.31000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.94900   | 1.04600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 14.20  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.03100   | 0.03600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.20  | C            | Foreign Exchange Future | 0.08400   | 0.09800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.30500   | 0.36200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.20  | C            | Foreign Exchange Future | 1.04100   | 1.14300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.13700   | 0.16000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.54200   | 0.62100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 1.43200   | 1.53600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.65  | C            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.65  | C            | Foreign Exchange Future | 0.16600   | 0.19500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.65300   | 0.73900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.01900   | 0.02300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.55  | C            | Foreign Exchange Future | 0.05700   | 0.06600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.19000   | 0.22200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.73300   | 0.82200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 1.67900   | 1.78300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.25  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.09400   | 0.11000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.35600   | 0.41900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.03700   | 0.04300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.10600   | 0.12400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.41300   | 0.48100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 1.23500   | 1.33900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.70  | C            | Foreign Exchange Future | 0.04900   | 0.05700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.15600   | 0.18200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.61500   | 0.69800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 1.53100   | 1.63500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.12800   | 0.15000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.50800   | 0.58400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 1.38300   | 1.48600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.03300   | 0.03700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.08900   | 0.10400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 1.08900   | 1.19200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 16.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.05  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.03500   | 0.04100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.05  | C            | Foreign Exchange Future | 0.10000   | 0.11700                         | 28            |
| 19/03/2010 | £ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.38400   | 0.44900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.05  | C            | Foreign Exchange Future | 1.18700   | 1.29000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.03900   | 0.04400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.11300   | 0.13200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.44300   | 0.51400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 1.28400   | 1.38800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.04100   | 0.04700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.12100   | 0.14100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 1.33300   | 1.43700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.04700   | 0.05400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.14600   | 0.17100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.57800   | 0.65900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 1.48100   | 1.58500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.01400   | 0.01700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.02200   | 0.02600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.02900   | 0.03400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.24800   | 0.29000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.90400   | 1.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 1.87700   | 1.98200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.40  | C            | Foreign Exchange Future | 0.00500   | 0.00700                         | 8,032         |
| 19/03/2010 | £ / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.23200   | 0.27100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.86000   | 0.95500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.02000   | 0.02500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.06000   | 0.07000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.20300   | 0.23700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.77500   | 0.86600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 1.72800   | 1.83300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.40  | C            | Foreign Exchange Future | 0.06700   | 0.07800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.47500   | 0.54800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 1.82800   | 1.93200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 3.32300   | 3.42800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.65  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.05200   | 0.06000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.33000   | 0.38900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.65   | C            | Foreign Exchange Future | 1.58000   | 1.68400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 3.07300   | 3.17800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.60  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.03400   | 0.03900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.17700   | 0.20800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.10  | C            | Foreign Exchange Future | 1.13800   | 1.24100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 2.62400   | 2.72900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.30  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.02700   | 0.03300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.04400   | 0.05100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.30  | C            | Foreign Exchange Future | 0.07500   | 0.08700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.10  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.02500   | 0.03100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.04200   | 0.04900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.35  | C            | Foreign Exchange Future | 0.07100   | 0.08200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,194        |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.02300   | 0.02800                         | 11,194        |
| 19/03/2010 | £ / R On 14 June 2010 | 14.35  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 2.42500   | 2.52900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.70  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 2.52400   | 2.62900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 2.47500   | 2.57900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 2.22500   | 2.33000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 2.12600   | 2.23000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 2.17600   | 2.28000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 2.07600   | 2.18100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 1.92700   | 2.03200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 1.97700   | 2.08100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.55  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 2.67400   | 2.77900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 2.02600   | 2.13100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.20   | C            | Foreign Exchange Future | 3.02400   | 3.12800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.05   | C            | Foreign Exchange Future | 3.17300   | 3.27800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.25   | C            | Foreign Exchange Future | 2.97400   | 3.07800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 2.37500   | 2.48000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 2.57400   | 2.67900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 2.87400   | 2.97900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 2.27500   | 2.38000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 2.82400   | 2.92900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 2.32500   | 2.43000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 8.27700   | 8.17200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.50  | P            | Foreign Exchange Future | 10.27700  | 10.17200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 3.68000   | 3.57500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.90  | P            | Foreign Exchange Future | 7.67700   | 7.57200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.90  | P            | Foreign Exchange Future | 9.67700   | 9.57200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.40  | P            | Foreign Exchange Future | 9.17700   | 9.07200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 3.72900   | 3.62500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.95  | P            | Foreign Exchange Future | 5.72700   | 5.62200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.95  | P            | Foreign Exchange Future | 7.72700   | 7.62200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.95  | P            | Foreign Exchange Future | 9.72700   | 9.62200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.20  | P            | Foreign Exchange Future | 9.97700   | 9.87200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.20  | P            | Foreign Exchange Future | 7.97700   | 7.87200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 3.43100   | 3.32700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.65  | P            | Foreign Exchange Future | 9.42700   | 9.32200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 3.63000   | 3.52500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.85  | P            | Foreign Exchange Future | 5.62700   | 5.52300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.85  | P            | Foreign Exchange Future | 7.62700   | 7.52200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.85  | P            | Foreign Exchange Future | 9.62700   | 9.52200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.55  | P            | Foreign Exchange Future | 3.33100   | 3.22700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.55  | P            | Foreign Exchange Future | 9.32700   | 9.22200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.25  | P            | Foreign Exchange Future | 8.02700   | 7.92200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.25  | P            | Foreign Exchange Future | 10.02700  | 9.92200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 8.12700   | 8.02200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.35  | P            | Foreign Exchange Future | 10.12700  | 10.02200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 8.07700   | 7.97200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.30  | P            | Foreign Exchange Future | 10.07700  | 9.97200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 3.92900   | 3.82400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.15  | P            | Foreign Exchange Future | 7.92700   | 7.82200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.15  | P            | Foreign Exchange Future | 9.92700   | 9.82200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.05  | P            | Foreign Exchange Future | 7.82700   | 7.72200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.05  | P            | Foreign Exchange Future | 9.82700   | 9.72200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 3.87900   | 3.77400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.10  | P            | Foreign Exchange Future | 5.87700   | 5.77200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.10  | P            | Foreign Exchange Future | 9.87700   | 9.77200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.00  | P            | Foreign Exchange Future | 7.77700   | 7.67200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.00  | P            | Foreign Exchange Future | 9.77700   | 9.67200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.75  | P            | Foreign Exchange Future | 7.52700   | 7.42200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.75  | P            | Foreign Exchange Future | 9.52700   | 9.42200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.70  | P            | Foreign Exchange Future | 3.48000   | 3.37600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.70  | P            | Foreign Exchange Future | 5.47700   | 5.37300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.70  | P            | Foreign Exchange Future | 7.47700   | 7.37200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.70  | P            | Foreign Exchange Future | 9.47700   | 9.37200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 3.58000   | 3.47600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.80  | P            | Foreign Exchange Future | 5.57700   | 5.47300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.80  | P            | Foreign Exchange Future | 7.57700   | 7.47200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.80  | P            | Foreign Exchange Future | 9.57700   | 9.47200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.35  | P            | Foreign Exchange Future | 3.13300   | 3.02900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 2.20000   | 2.10000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 6.27700   | 6.17200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 2.73700   | 2.63500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.35  | P            | Foreign Exchange Future | 1.19800   | 1.10400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 1.66900   | 1.57100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 2.15200   | 2.05300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 2.63900   | 2.53700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 4.12800   | 4.02400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.35  | P            | Foreign Exchange Future | 5.12800   | 5.02300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 6.12700   | 6.02200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.35  | P            | Foreign Exchange Future | 7.12700   | 7.02200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.10  | P            | Foreign Exchange Future | 2.88500   | 2.78200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.30  | P            | Foreign Exchange Future | 1.15200   | 1.05900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 1.62100   | 1.52300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 2.10400   | 2.00500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 2.59000   | 2.48800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.30  | P            | Foreign Exchange Future | 3.08300   | 2.98000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 4.07800   | 3.97400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.30  | P            | Foreign Exchange Future | 5.07800   | 4.97300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 6.07700   | 5.97200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.30  | P            | Foreign Exchange Future | 7.07700   | 6.97200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.10  | P            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 0.55400   | 0.48000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 1.91100   | 1.81100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.60  | P            | Foreign Exchange Future | 3.38100   | 3.27700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.10  | P            | Foreign Exchange Future | 4.87800   | 4.77300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 6.37700   | 6.27200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.10  | P            | Foreign Exchange Future | 7.87700   | 7.77200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.60  | P            | Foreign Exchange Future | 9.37700   | 9.27200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.65   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 0.25700   | 0.21100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 1.47900   | 1.38200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 2.93500   | 2.83100                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 15.65  | P            | Foreign Exchange Future | 4.42800   | 4.32300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.15  | P            | Foreign Exchange Future | 5.92700   | 5.82200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.65  | P            | Foreign Exchange Future | 7.42700   | 7.32200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 8.92700   | 8.82200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 2.78700   | 2.68400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.15200   | 0.12000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.40  | P            | Foreign Exchange Future | 1.24400   | 1.15000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 2.68800   | 2.58600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 4.17800   | 4.07400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.90  | P            | Foreign Exchange Future | 5.67700   | 5.57200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.40  | P            | Foreign Exchange Future | 7.17700   | 7.07200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 8.67700   | 8.57200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.05200   | 0.03800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 0.48000   | 0.40900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.50  | P            | Foreign Exchange Future | 1.33700   | 1.24200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 2.29700   | 2.19700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.50  | P            | Foreign Exchange Future | 3.28200   | 3.17800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 4.27800   | 4.17300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.50  | P            | Foreign Exchange Future | 5.27800   | 5.17300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.03700   | 0.02700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 0.40900   | 0.34300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.40  | P            | Foreign Exchange Future | 3.18200   | 3.07900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.40  | P            | Foreign Exchange Future | 5.17800   | 5.07300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 6.17700   | 6.07200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.03100   | 0.02200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 0.37500   | 0.31200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 6.32700   | 6.22200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 2.05600   | 1.95600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 3.53000   | 3.42600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 4.52800   | 4.42300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 16.75  | P            | Foreign Exchange Future | 5.52700   | 5.42300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 6.52700   | 6.42200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 2.24900   | 2.14800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 3.77900   | 3.67500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 4.77800   | 4.67300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.00  | P            | Foreign Exchange Future | 5.77700   | 5.67200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 6.77700   | 6.67200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 2.54100   | 2.43900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.10500   | 0.08100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 0.67300   | 0.59300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 1.57400   | 1.47600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 4.02900   | 3.92400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.25  | P            | Foreign Exchange Future | 5.02800   | 4.92300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.25  | P            | Foreign Exchange Future | 6.02700   | 5.92200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.25  | P            | Foreign Exchange Future | 7.02700   | 6.92200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 0.79800   | 0.71300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 1.71800   | 1.61900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.17000   | 0.13600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 0.84000   | 0.75400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 1.76600   | 1.66600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 4.22800   | 4.12400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.45  | P            | Foreign Exchange Future | 5.22800   | 5.12300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 6.22700   | 6.12200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.45  | P            | Foreign Exchange Future | 7.22700   | 7.12200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.05  | P            | Foreign Exchange Future | 0.01400   | 0.01200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 0.21100   | 0.17100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.05  | P            | Foreign Exchange Future | 0.92700   | 0.83900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 1.86200   | 1.76300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.05  | P            | Foreign Exchange Future | 2.83600   | 2.73300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 4.32800   | 4.22300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.55  | P            | Foreign Exchange Future | 5.32800   | 5.22300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 18.55  | P            | Foreign Exchange Future | 7.32700   | 7.22200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 1.01600   | 0.92600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 1.96000   | 1.85900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.65  | P            | Foreign Exchange Future | 5.42800   | 5.32300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.65  | P            | Foreign Exchange Future | 6.42700   | 6.32200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.13500   | 0.10600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 0.75500   | 0.67200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.09200   | 0.07000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 0.63300   | 0.55400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.70  | P            | Foreign Exchange Future | 1.52600   | 1.42900                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 2.49200   | 2.39000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 3.97900   | 3.87400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.20  | P            | Foreign Exchange Future | 4.97800   | 4.87300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.20  | P            | Foreign Exchange Future | 5.97700   | 5.87200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.20  | P            | Foreign Exchange Future | 6.97700   | 6.87200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.19000   | 0.15300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 0.88300   | 0.79600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 1.81400   | 1.71500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.50  | P            | Foreign Exchange Future | 7.27700   | 7.17200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 0.23300   | 0.19100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 0.97100   | 0.88200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 4.37800   | 4.27300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.60  | P            | Foreign Exchange Future | 5.37800   | 5.27300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.60  | P            | Foreign Exchange Future | 7.37700   | 7.27200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.25  | P            | Foreign Exchange Future | 3.03400   | 2.93000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.06000   | 0.04400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 0.51700   | 0.44400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.55  | P            | Foreign Exchange Future | 1.38400   | 1.28800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 2.34600   | 2.24500                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 3.82900   | 3.72500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.05  | P            | Foreign Exchange Future | 4.82800   | 4.72300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.05  | P            | Foreign Exchange Future | 5.82700   | 5.72200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.05  | P            | Foreign Exchange Future | 6.82700   | 6.72200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 8.32700   | 8.22200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.55  | P            | Foreign Exchange Future | 10.32700  | 10.22200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 0.08000   | 0.06100                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.65  | P            | Foreign Exchange Future | 0.59300   | 0.51700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.65  | P            | Foreign Exchange Future | 2.44300   | 2.34200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.65  | P            | Foreign Exchange Future | 8.42700   | 8.32200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.65  | P            | Foreign Exchange Future | 10.42700  | 10.32200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 8.52700   | 8.42200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.75  | P            | Foreign Exchange Future | 10.52700  | 10.42200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.11900   | 0.09300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 0.71400   | 0.63200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 4.57800   | 4.47300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 6.57700   | 6.47200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 8.57700   | 8.47200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.80  | P            | Foreign Exchange Future | 10.57700  | 10.47200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 4.72800   | 4.62300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 6.72700   | 6.62200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 8.72700   | 8.62200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.95  | P            | Foreign Exchange Future | 10.72700  | 10.62200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 8.77700   | 8.67200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 22.00  | P            | Foreign Exchange Future | 10.77700  | 10.67200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 4.92800   | 4.82300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 6.92700   | 6.82200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 22.15  | P            | Foreign Exchange Future | 10.92700  | 10.82200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.20  | P            | Foreign Exchange Future | 0.01800   | 0.01500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 0.28200   | 0.23400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.20  | P            | Foreign Exchange Future | 1.06100   | 0.97000                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 2.00800   | 1.90800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 14.20  | P            | Foreign Exchange Future | 2.98400   | 2.88100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010 | 20.20  | P            | Foreign Exchange Future | 8.97700   | 8.87200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 22.20  | P            | Foreign Exchange Future | 10.97700  | 10.87200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.02600   | 0.01800                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 0.34300   | 0.28200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.30  | P            | Foreign Exchange Future | 9.07700   | 8.97200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 22.30  | P            | Foreign Exchange Future | 11.07700  | 10.97200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.25  | P            | Foreign Exchange Future | 0.02200   | 0.01700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 0.31200   | 0.25700                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.25  | P            | Foreign Exchange Future | 1.10600   | 1.01400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.25  | P            | Foreign Exchange Future | 9.02700   | 8.92200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 22.25  | P            | Foreign Exchange Future | 11.02700  | 10.92200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 18.10  | P            | Foreign Exchange Future | 6.87700   | 6.77200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 20.10  | P            | Foreign Exchange Future | 8.87700   | 8.77200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 22.10  | P            | Foreign Exchange Future | 10.87700  | 10.77200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 4.67800   | 4.57300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 6.67700   | 6.57200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.90  | P            | Foreign Exchange Future | 10.67700  | 10.57200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.04400   | 0.03200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 0.44400   | 0.37600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.45  | P            | Foreign Exchange Future | 1.29000   | 1.19600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 8.22700   | 8.12200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.45  | P            | Foreign Exchange Future | 10.22700  | 10.12200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 8.17700   | 8.07200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.40  | P            | Foreign Exchange Future | 10.17700  | 10.07200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.07000   | 0.05200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 12.60  | P            | Foreign Exchange Future | 1.43100   | 1.33500                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 2.39400   | 2.29300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 8.37700   | 8.27200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 21.60  | P            | Foreign Exchange Future | 10.37700  | 10.27200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 4.47800   | 4.37300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 6.47700   | 6.37200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 8.47700   | 8.37200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | £ / R On 14 June 2010      | 21.70  | P            | Foreign Exchange Future | 10.47700  | 10.37200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 15.85  | P            | Foreign Exchange Future | 4.62800   | 4.52300                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 17.85  | P            | Foreign Exchange Future | 6.62700   | 6.52200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 19.85  | P            | Foreign Exchange Future | 8.62700   | 8.52200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 21.85  | P            | Foreign Exchange Future | 10.62700  | 10.52200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 20.35  | P            | Foreign Exchange Future | 9.12700   | 9.02200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 22.35  | P            | Foreign Exchange Future | 11.12700  | 11.02200                        | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 20.05  | P            | Foreign Exchange Future | 8.82700   | 8.72200                         | 0             |
| 19/03/2010 | £ / R On 14 June 2010      | 22.05  | P            | Foreign Exchange Future | 10.82700  | 10.72200                        | 0             |
| 19/03/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.40820  | 11.51690                        | 2,524         |
| 19/03/2010 | £ / R On 13 September 2010 | 12.73  | C            | Foreign Exchange Future | 0.18300   | 0.18500                         | 0             |
| 19/03/2010 | £ / R On 13 September 2010 | 12.78  | C            | Foreign Exchange Future | 0.17400   | 0.20000                         | 0             |
| 19/03/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.18900   | 0.19100                         | 0             |
| 19/03/2010 | £ / R On 13 September 2010 | 12.75  | C            | Foreign Exchange Future | 0.18000   | 0.18100                         | 0             |
| 19/03/2010 | £ / R On 13 September 2010 | 12.75  | P            | Foreign Exchange Future | 1.52200   | 1.41400                         | 0             |
| 19/03/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.48100   | 1.37400                         | 0             |
| 19/03/2010 | £ / R On 13 September 2010 | 12.78  | P            | Foreign Exchange Future | 1.54600   | 1.46300                         | 0             |
| 19/03/2010 | £ / R On 13 September 2010 | 12.73  | P            | Foreign Exchange Future | 1.50500   | 1.39800                         | 0             |
| 19/03/2010 | £ / R On 13 December 2010  |        |              | Foreign Exchange Future | 11.59350  | 11.70540                        | 7             |
| 19/03/2010 | £ / R On 13 December 2010  | 11.51  | C            | Foreign Exchange Future | 0.67700   | 0.74100                         | 0             |
| 19/03/2010 | £ / R On 13 December 2010  | 11.51  | P            | Foreign Exchange Future | 0.59000   | 0.54200                         | 0             |
| 19/03/2010 | ¥ / R On 14 June 2010      |        |              | Foreign Exchange Future | 0.08240   | 0.08200                         | 1,364         |
| 19/03/2010 | ¥ / R On 14 June 2010      | 0.08   | C            | Foreign Exchange Future | 0.00421   | 0.00412                         | 0             |
| 19/03/2010 | ¥ / R On 14 June 2010      | 0.09   | C            | Foreign Exchange Future | 0.00119   | 0.00124                         | 0             |
| 19/03/2010 | ¥ / R On 14 June 2010      | 0.07   | C            | Foreign Exchange Future | 0.01248   | 0.01213                         | 0             |
| 19/03/2010 | ¥ / R On 14 June 2010      | 0.07   | P            | Foreign Exchange Future | 0.00008   | 0.00013                         | 0             |
| 19/03/2010 | ¥ / R On 14 June 2010      | 0.09   | P            | Foreign Exchange Future | 0.00879   | 0.00924                         | 0             |
| 19/03/2010 | ¥ / R On 14 June 2010      | 0.08   | P            | Foreign Exchange Future | 0.00181   | 0.00212                         | 0             |
| 19/03/2010 | ¥ / R On 13 September 2010 |        |              | Foreign Exchange Future | 0.08390   | 0.08350                         | 0             |
| 19/03/2010 | ¥ / R On 13 September 2010 | 0.08   | C            | Foreign Exchange Future | 0.00539   | 0.00518                         | 0             |
| 19/03/2010 | ¥ / R On 13 September 2010 | 0.08   | P            | Foreign Exchange Future | 0.00439   | 0.00458                         | 0             |
| 19/03/2010 | € / R On 14 June 2010      |        |              | Foreign Exchange Future | 10.08460  | 10.12850                        | 26,663        |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 14 June 2010 | 12.10  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.90  | C            | Foreign Exchange Future | 0.01000   | 0.01400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 12.00  | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.30  | C            | Foreign Exchange Future | 0.02600   | 0.03200                         | 25            |
| 19/03/2010 | € / R On 14 June 2010 | 10.30  | C            | Foreign Exchange Future | 0.15700   | 0.17900                         | 20            |
| 19/03/2010 | € / R On 14 June 2010 | 9.30   | C            | Foreign Exchange Future | 0.80800   | 0.85000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.30   | C            | Foreign Exchange Future | 1.78600   | 1.83000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.30   | C            | Foreign Exchange Future | 2.78500   | 2.82900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.60  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.60  | C            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.60  | C            | Foreign Exchange Future | 0.08900   | 0.10500                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.60   | C            | Foreign Exchange Future | 0.55100   | 0.59000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.60   | C            | Foreign Exchange Future | 1.48800   | 1.53200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.60   | C            | Foreign Exchange Future | 2.48500   | 2.52900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.70  | C            | Foreign Exchange Future | 0.01400   | 0.01800                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.70  | C            | Foreign Exchange Future | 0.07400   | 0.08800                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.70   | C            | Foreign Exchange Future | 0.47400   | 0.51100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.70   | C            | Foreign Exchange Future | 1.38900   | 1.43300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.70   | C            | Foreign Exchange Future | 2.38500   | 2.42900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 14 June 2010 | 11.35  | C            | Foreign Exchange Future | 0.02400   | 0.03000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.35  | C            | Foreign Exchange Future | 0.14300   | 0.16400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.35   | C            | Foreign Exchange Future | 0.76300   | 0.80500                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.35   | C            | Foreign Exchange Future | 1.73700   | 1.78000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.35   | C            | Foreign Exchange Future | 2.73500   | 2.77900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.40  | C            | Foreign Exchange Future | 0.02200   | 0.02800                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.40  | C            | Foreign Exchange Future | 0.13000   | 0.15000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.40   | C            | Foreign Exchange Future | 0.71800   | 0.76000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.40   | C            | Foreign Exchange Future | 1.68700   | 1.73100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.40   | C            | Foreign Exchange Future | 2.68500   | 2.72900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.55  | C            | Foreign Exchange Future | 0.01700   | 0.02200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.55  | C            | Foreign Exchange Future | 0.09800   | 0.11500                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.55   | C            | Foreign Exchange Future | 0.59100   | 0.63100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.55   | C            | Foreign Exchange Future | 1.53800   | 1.58100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.55   | C            | Foreign Exchange Future | 2.53500   | 2.57900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.45  | C            | Foreign Exchange Future | 0.02000   | 0.02600                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.45  | C            | Foreign Exchange Future | 0.11800   | 0.13700                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.45   | C            | Foreign Exchange Future | 0.67500   | 0.71600                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 12.15  | C            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |



| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.03300   | 0.04100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.15  | C            | Foreign Exchange Future | 0.20700   | 0.23300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.94700   | 0.99100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.15   | C            | Foreign Exchange Future | 1.93600   | 1.98000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.45   | C            | Foreign Exchange Future | 1.63700   | 1.68100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.45   | C            | Foreign Exchange Future | 2.63500   | 2.67900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.50  | C            | Foreign Exchange Future | 0.01900   | 0.02400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.10800   | 0.12500                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.50   | C            | Foreign Exchange Future | 0.63200   | 0.67300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 1.58700   | 1.63100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.50   | C            | Foreign Exchange Future | 2.58500   | 2.62900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.85  | C            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.05600   | 0.06800                         | 29            |
| 19/03/2010 | € / R On 14 June 2010 | 9.85   | C            | Foreign Exchange Future | 0.36900   | 0.40400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 1.24000   | 1.28400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.85   | C            | Foreign Exchange Future | 2.23500   | 2.27900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.80  | C            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.06200   | 0.07400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.80   | C            | Foreign Exchange Future | 0.40300   | 0.43800                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 1.29000   | 1.33300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.80   | C            | Foreign Exchange Future | 2.28500   | 2.32900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 14 June 2010 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.05100   | 0.06200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.90   | C            | Foreign Exchange Future | 0.33700   | 0.37000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 1.19100   | 1.23500                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.90   | C            | Foreign Exchange Future | 2.18500   | 2.22900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.95  | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.04700   | 0.05700                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.95   | C            | Foreign Exchange Future | 0.30700   | 0.33900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 1.14200   | 1.18500                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.95   | C            | Foreign Exchange Future | 2.13500   | 2.17900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.75  | C            | Foreign Exchange Future | 0.01300   | 0.01700                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.06800   | 0.08000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.75   | C            | Foreign Exchange Future | 0.43700   | 0.47400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 1.33900   | 1.38300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.75   | C            | Foreign Exchange Future | 2.33500   | 2.37900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.04300   | 0.05200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.00  | C            | Foreign Exchange Future | 0.27900   | 0.30900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 1.09300   | 1.13600                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.00   | C            | Foreign Exchange Future | 2.08500   | 2.12900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 14 June 2010 | 20.15  | P            | Foreign Exchange Future | 10.06500  | 10.02200                        | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.00  | P            | Foreign Exchange Future | 0.19400   | 0.18100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 0.95800   | 0.92400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 14.00  | P            | Foreign Exchange Future | 3.91500   | 3.87200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 16.00  | P            | Foreign Exchange Future | 5.91500   | 5.87200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 18.00  | P            | Foreign Exchange Future | 7.91500   | 7.87200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 20.00  | P            | Foreign Exchange Future | 9.91500   | 9.87200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.75   | P            | Foreign Exchange Future | 0.10200   | 0.09600                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 0.73300   | 0.70200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.75  | P            | Foreign Exchange Future | 1.67800   | 1.63900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.75  | P            | Foreign Exchange Future | 3.66600   | 3.62300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.75  | P            | Foreign Exchange Future | 5.66500   | 5.62200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.75  | P            | Foreign Exchange Future | 7.66500   | 7.62200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.75  | P            | Foreign Exchange Future | 9.66500   | 9.62200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.95   | P            | Foreign Exchange Future | 0.17200   | 0.16100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 0.91200   | 0.87900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.95  | P            | Foreign Exchange Future | 1.87500   | 1.83500                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.95  | P            | Foreign Exchange Future | 3.86500   | 3.82300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.95  | P            | Foreign Exchange Future | 5.86500   | 5.82200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.95  | P            | Foreign Exchange Future | 7.86500   | 7.82200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.95  | P            | Foreign Exchange Future | 9.86500   | 9.82200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.90   | P            | Foreign Exchange Future | 0.15200   | 0.14200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 0.86600   | 0.83400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.90  | P            | Foreign Exchange Future | 3.81500   | 3.77300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.90  | P            | Foreign Exchange Future | 5.81500   | 5.77200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.90  | P            | Foreign Exchange Future | 7.81500   | 7.77200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 14 June 2010 | 19.90  | P            | Foreign Exchange Future | 9.81500   | 9.77200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.80   | P            | Foreign Exchange Future | 0.11800   | 0.11000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 0.77700   | 0.74600                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.80  | P            | Foreign Exchange Future | 1.72700   | 1.68700                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.80  | P            | Foreign Exchange Future | 3.71600   | 3.67300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.80  | P            | Foreign Exchange Future | 5.71500   | 5.67200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.80  | P            | Foreign Exchange Future | 7.71500   | 7.67200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.80  | P            | Foreign Exchange Future | 9.71500   | 9.67200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.85   | P            | Foreign Exchange Future | 0.13400   | 0.12600                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 0.82100   | 0.79000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.85  | P            | Foreign Exchange Future | 1.77600   | 1.73600                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.85  | P            | Foreign Exchange Future | 3.76500   | 3.72300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.85  | P            | Foreign Exchange Future | 5.76500   | 5.72200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.85  | P            | Foreign Exchange Future | 7.76500   | 7.72200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.85  | P            | Foreign Exchange Future | 9.76500   | 9.72200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.50   | P            | Foreign Exchange Future | 0.04700   | 0.04500                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 0.52300   | 0.49700                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.50  | P            | Foreign Exchange Future | 1.43400   | 1.39600                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.50  | P            | Foreign Exchange Future | 3.41600   | 3.37300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.50  | P            | Foreign Exchange Future | 5.41500   | 5.37200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.50  | P            | Foreign Exchange Future | 7.41500   | 7.37200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.50  | P            | Foreign Exchange Future | 9.41500   | 9.37200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.45   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.15  | P            | Foreign Exchange Future | 0.27200   | 0.25500                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 1.09800   | 1.06300                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 14 June 2010 | 12.15  | P            | Foreign Exchange Future | 2.07200   | 2.03200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 14.15  | P            | Foreign Exchange Future | 4.06500   | 4.02200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 16.15  | P            | Foreign Exchange Future | 6.06500   | 6.02200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 18.15  | P            | Foreign Exchange Future | 8.06500   | 8.02200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.45   | P            | Foreign Exchange Future | 0.04000   | 0.03800                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.45  | P            | Foreign Exchange Future | 0.48300   | 0.45900                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.45  | P            | Foreign Exchange Future | 1.38500   | 1.34800                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.45  | P            | Foreign Exchange Future | 3.36600   | 3.32300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.45  | P            | Foreign Exchange Future | 5.36500   | 5.32200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.45  | P            | Foreign Exchange Future | 7.36500   | 7.32200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.45  | P            | Foreign Exchange Future | 9.36500   | 9.32200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.55   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.55   | P            | Foreign Exchange Future | 0.05600   | 0.05300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.55  | P            | Foreign Exchange Future | 0.56300   | 0.53700                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.55  | P            | Foreign Exchange Future | 1.48200   | 1.44400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.55  | P            | Foreign Exchange Future | 3.46600   | 3.42300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.55  | P            | Foreign Exchange Future | 5.46500   | 5.42200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.55  | P            | Foreign Exchange Future | 7.46500   | 7.42200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.55  | P            | Foreign Exchange Future | 9.46500   | 9.42200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.40   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.40   | P            | Foreign Exchange Future | 0.03300   | 0.03200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.40  | P            | Foreign Exchange Future | 0.44500   | 0.42200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.40  | P            | Foreign Exchange Future | 1.33700   | 1.30000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.40  | P            | Foreign Exchange Future | 3.31600   | 3.27300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.40  | P            | Foreign Exchange Future | 5.31500   | 5.27200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.40  | P            | Foreign Exchange Future | 7.31500   | 7.27200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.40  | P            | Foreign Exchange Future | 9.31500   | 9.27200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.35   | P            | Foreign Exchange Future | 0.02800   | 0.02700                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.35  | P            | Foreign Exchange Future | 0.40800   | 0.38600                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.35  | P            | Foreign Exchange Future | 1.28900   | 1.25200                         | 0             |

| Date       | Contract Details      | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 14 June 2010 | 13.35  | P            | Foreign Exchange Future | 3.26600   | 3.22300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.35  | P            | Foreign Exchange Future | 5.26500   | 5.22200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.35  | P            | Foreign Exchange Future | 7.26500   | 7.22200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.35  | P            | Foreign Exchange Future | 9.26500   | 9.22200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.70   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.70   | P            | Foreign Exchange Future | 0.08900   | 0.08300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.70  | P            | Foreign Exchange Future | 0.68900   | 0.66000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.70  | P            | Foreign Exchange Future | 1.62900   | 1.59000                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.70  | P            | Foreign Exchange Future | 3.61600   | 3.57300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.70  | P            | Foreign Exchange Future | 5.61500   | 5.57200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.70  | P            | Foreign Exchange Future | 7.61500   | 7.57200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.70  | P            | Foreign Exchange Future | 9.61500   | 9.57200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.60   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.60   | P            | Foreign Exchange Future | 0.06600   | 0.06200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.60  | P            | Foreign Exchange Future | 0.60400   | 0.57700                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.60  | P            | Foreign Exchange Future | 1.53100   | 1.49200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.60  | P            | Foreign Exchange Future | 3.51600   | 3.47300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.60  | P            | Foreign Exchange Future | 5.51500   | 5.47200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.60  | P            | Foreign Exchange Future | 7.51500   | 7.47200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.60  | P            | Foreign Exchange Future | 9.51500   | 9.47200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 8.30   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 9.30   | P            | Foreign Exchange Future | 0.02300   | 0.02200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 10.30  | P            | Foreign Exchange Future | 0.37200   | 0.35100                         | 271           |
| 19/03/2010 | € / R On 14 June 2010 | 11.30  | P            | Foreign Exchange Future | 1.24100   | 1.20400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 13.30  | P            | Foreign Exchange Future | 3.21600   | 3.17300                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 15.30  | P            | Foreign Exchange Future | 5.21500   | 5.17200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 17.30  | P            | Foreign Exchange Future | 7.21500   | 7.17200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 19.30  | P            | Foreign Exchange Future | 9.21500   | 9.17200                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 12.00  | P            | Foreign Exchange Future | 1.92400   | 1.88400                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 11.90  | P            | Foreign Exchange Future | 1.82500   | 1.78600                         | 0             |
| 19/03/2010 | € / R On 14 June 2010 | 12.10  | P            | Foreign Exchange Future | 2.02300   | 1.98200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 10.25400  | 10.30030                        | 2,738         |
| 19/03/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.10300   | 0.11700                         | 0             |
| 19/03/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.51400   | 1.48200                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 10.42190  | 10.47020                        | 1,950         |
| 19/03/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.02100   | 0.02600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.05700   | 0.06700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.15400   | 0.17500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.27900   | 0.31500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.59400   | 0.65000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 1.29100   | 1.34600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 2.23700   | 2.28700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.16600   | 0.19000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 16.25  | C            | Foreign Exchange Future | 0.02000   | 0.02600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 14.25  | C            | Foreign Exchange Future | 0.05600   | 0.06500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 12.25  | C            | Foreign Exchange Future | 0.15000   | 0.17100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 11.25  | C            | Foreign Exchange Future | 0.26900   | 0.30500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 10.25  | C            | Foreign Exchange Future | 0.56900   | 0.62400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 9.25   | C            | Foreign Exchange Future | 1.24700   | 1.30300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 8.25   | C            | Foreign Exchange Future | 2.18800   | 2.23700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 18.95  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 16.95  | C            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 14.95  | C            | Foreign Exchange Future | 0.03900   | 0.04700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 12.95  | C            | Foreign Exchange Future | 0.10200   | 0.11800                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.17600   | 0.20000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 10.95  | C            | Foreign Exchange Future | 0.33100   | 0.37300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.73200   | 0.78900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 8.95   | C            | Foreign Exchange Future | 1.51900   | 1.57100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010  | 18.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.01200   | 0.01600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.04100   | 0.04900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.10800   | 0.12400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.18600   | 0.21200                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.35600   | 0.39900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.79400   | 0.85000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.61200   | 1.66300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.02300   | 0.02900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.06200   | 0.07200                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.17100   | 0.19500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.32000   | 0.36000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.48400   | 2.53300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.02400   | 0.03000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.06600   | 0.07700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.58200   | 2.63200                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.02400   | 0.03000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.06500   | 0.07500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.18100   | 0.20600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.34300   | 0.38600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.76300   | 0.81900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.56500   | 1.61700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.53300   | 2.58300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.02300   | 0.02900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.06300   | 0.07400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.70300   | 0.75900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.47300   | 1.52500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 2.43400   | 2.48400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.02200   | 0.02700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.06000   | 0.06900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.16200   | 0.18500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.29800   | 0.33700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.64700   | 0.70300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 1.38100   | 1.43500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 2.33600   | 2.38500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.01900   | 0.02400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.05300   | 0.06200                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.13900   | 0.15800                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.24400   | 0.27700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.50000   | 0.55400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 1.11600   | 1.17400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 2.04100   | 2.09000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.01600   | 0.02100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.04900   | 0.05700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.12700   | 0.14600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.22200   | 0.25300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.44500   | 0.49400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 1.00100   | 1.05600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 1.89600   | 1.94500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.43200   | 7.38600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.42900   | 9.38100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.02400   | 0.02500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.12900   | 0.13600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.57300   | 0.57400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.35000   | 1.33300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.25500   | 2.22600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.17700   | 4.13700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 6.14400   | 6.10100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 8.13000   | 8.08300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 10.12800  | 10.08000                        | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.09400   | 0.10400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.47800   | 0.48400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.22200   | 1.20700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 2.11700   | 2.08800                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 4.03100   | 3.99200                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 5.99700   | 5.95400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 7.98000   | 7.93300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 9.97800   | 9.93100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.05900   | 0.06500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.32500   | 0.33300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 0.97600   | 0.96700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 1.84000   | 1.81500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 3.73800   | 3.69900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 5.70000   | 5.65700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 7.68100   | 7.63400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 9.67900   | 9.63100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.05100   | 0.05500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.28100   | 0.28900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 3.59100   | 3.55400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.55100   | 5.50900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.53200   | 7.48500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.52900   | 9.48100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.04300   | 0.04700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.24100   | 0.24900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 0.82100   | 0.81600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 1.65900   | 1.63600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.54300   | 3.50500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.50200   | 5.46000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.48200   | 7.43500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.47900   | 9.43100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.49400   | 3.45700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.45200   | 5.41000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 0.89800   | 0.89000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 1.74900   | 1.72500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 3.64000   | 3.60200                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 5.60100   | 5.55900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 7.58200   | 7.53500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 9.57900   | 9.53100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.04000   | 0.04300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.22200   | 0.23000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 0.78400   | 0.77900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.61400   | 1.59200                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.53600   | 2.50400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.46900   | 4.42900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.44000   | 6.39600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.43000   | 8.38200                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.42800  | 10.38000                        | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.04700   | 0.05100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.26000   | 0.26900                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 0.85900   | 0.85300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 1.70400   | 1.68000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 2.63000   | 2.59800                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.56700   | 4.52700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.53900   | 6.49500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.52900   | 8.48200                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.52800  | 10.48000                        | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.07500   | 0.08300                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.39700   | 0.40400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 1.09700   | 1.08500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 1.97800   | 1.95100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 3.88400   | 3.84500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 5.84800   | 5.80600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 7.83100   | 7.78400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 9.82800   | 9.78100                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 1.79400   | 1.77000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.06900   | 0.07600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.37200   | 0.38000                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 1.05700   | 1.04500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 1.93200   | 1.90500                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 3.83500   | 3.79700                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 5.79900   | 5.75600                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 7.78100   | 7.73400                         | 0             |
| 19/03/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 9.77800   | 9.73100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  |        |              | Foreign Exchange Future | 6.76050   | 6.76160                         | 9,588         |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 8.60   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 6.60   | C            | Foreign Exchange Future | 0.25000   | 0.25300                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 5.60   | C            | Foreign Exchange Future | 1.16200   | 1.16300                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 4.60   | C            | Foreign Exchange Future | 2.16100   | 2.16200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 3.60   | C            | Foreign Exchange Future | 3.16100   | 3.16200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 2.60   | C            | Foreign Exchange Future | 4.16100   | 4.16200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 8.55   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010  | 6.55   | C            | Foreign Exchange Future | 0.28600   | 0.28800                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.55   | C            | Foreign Exchange Future | 1.21200   | 1.21300                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.55   | C            | Foreign Exchange Future | 2.21100   | 2.21200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.55   | C            | Foreign Exchange Future | 3.21100   | 3.21200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.55   | C            | Foreign Exchange Future | 4.21100   | 4.21200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | C            | Foreign Exchange Future | 0.32400   | 0.32600                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | C            | Foreign Exchange Future | 1.26100   | 1.26300                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | C            | Foreign Exchange Future | 2.26100   | 2.26200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | C            | Foreign Exchange Future | 3.26100   | 3.26200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | C            | Foreign Exchange Future | 4.26100   | 4.26200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | C            | Foreign Exchange Future | 0.18500   | 0.18800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | C            | Foreign Exchange Future | 0.11800   | 0.12000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | C            | Foreign Exchange Future | 0.91500   | 0.91600                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | C            | Foreign Exchange Future | 1.91100   | 1.91200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | C            | Foreign Exchange Future | 2.91100   | 2.91200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | C            | Foreign Exchange Future | 3.91100   | 3.91200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | C            | Foreign Exchange Future | 0.15700   | 0.15900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | C            | Foreign Exchange Future | 1.01300   | 1.01400                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | C            | Foreign Exchange Future | 2.01100   | 2.01200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | C            | Foreign Exchange Future | 3.01100   | 3.01200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | C            | Foreign Exchange Future | 4.01100   | 4.01200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | C            | Foreign Exchange Future | 0.10200   | 0.10400                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | C            | Foreign Exchange Future | 0.86600   | 0.86700                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | C            | Foreign Exchange Future | 1.86100   | 1.86200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | C            | Foreign Exchange Future | 2.86100   | 2.86200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | C            | Foreign Exchange Future | 3.86100   | 3.86200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | C            | Foreign Exchange Future | 0.06500   | 0.06700                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | C            | Foreign Exchange Future | 0.72100   | 0.72200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | C            | Foreign Exchange Future | 1.71100   | 1.71200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | C            | Foreign Exchange Future | 2.71100   | 2.71200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | C            | Foreign Exchange Future | 3.71100   | 3.71200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | C            | Foreign Exchange Future | 0.03600   | 0.03700                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | C            | Foreign Exchange Future | 0.53500   | 0.53600                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | C            | Foreign Exchange Future | 1.51100   | 1.51200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | C            | Foreign Exchange Future | 2.51100   | 2.51200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | C            | Foreign Exchange Future | 3.51100   | 3.51200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | C            | Foreign Exchange Future | 0.13600   | 0.13800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | C            | Foreign Exchange Future | 0.96400   | 0.96500                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | C            | Foreign Exchange Future | 1.96100   | 1.96200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | C            | Foreign Exchange Future | 2.96100   | 2.96200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | C            | Foreign Exchange Future | 3.96100   | 3.96200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | C            | Foreign Exchange Future | 0.21700   | 0.21900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | C            | Foreign Exchange Future | 1.11200   | 1.11300                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | C            | Foreign Exchange Future | 2.11100   | 2.11200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | C            | Foreign Exchange Future | 3.11100   | 3.11200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | C            | Foreign Exchange Future | 4.11100   | 4.11200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | C            | Foreign Exchange Future | 0.04800   | 0.05000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | C            | Foreign Exchange Future | 0.62600   | 0.62800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | C            | Foreign Exchange Future | 1.61100   | 1.61200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | C            | Foreign Exchange Future | 2.61100   | 2.61200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | C            | Foreign Exchange Future | 3.61100   | 3.61200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | C            | Foreign Exchange Future | 0.05600   | 0.05800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | C            | Foreign Exchange Future | 0.67300   | 0.67500                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | C            | Foreign Exchange Future | 1.66100   | 1.66200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | C            | Foreign Exchange Future | 2.66100   | 2.66200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | C            | Foreign Exchange Future | 3.66100   | 3.66200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | C            | Foreign Exchange Future | 0.07600   | 0.07800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | C            | Foreign Exchange Future | 0.76900   | 0.77000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | C            | Foreign Exchange Future | 1.76100   | 1.76200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | C            | Foreign Exchange Future | 2.76100   | 2.76200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | C            | Foreign Exchange Future | 3.76100   | 3.76200                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | C            | Foreign Exchange Future | 0.08800   | 0.09000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | C            | Foreign Exchange Future | 0.81700   | 0.81800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | C            | Foreign Exchange Future | 1.81100   | 1.81200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | C            | Foreign Exchange Future | 2.81100   | 2.81200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | C            | Foreign Exchange Future | 3.81100   | 3.81200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | C            | Foreign Exchange Future | 0.04200   | 0.04300                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | C            | Foreign Exchange Future | 0.58000   | 0.58200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | C            | Foreign Exchange Future | 1.56100   | 1.56200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | C            | Foreign Exchange Future | 2.56100   | 2.56200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | C            | Foreign Exchange Future | 3.56100   | 3.56200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 13.05  | P            | Foreign Exchange Future | 6.29000   | 6.28800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 15.05  | P            | Foreign Exchange Future | 8.29000   | 8.28800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.20   | P            | Foreign Exchange Future | 0.02000   | 0.02000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 7.20   | P            | Foreign Exchange Future | 0.48200   | 0.48100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 9.20   | P            | Foreign Exchange Future | 2.44100   | 2.43900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 11.20  | P            | Foreign Exchange Future | 4.44000   | 4.43800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 13.20  | P            | Foreign Exchange Future | 6.44000   | 6.43800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 15.20  | P            | Foreign Exchange Future | 8.44000   | 8.43800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |



| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.95   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.95   | P            | Foreign Exchange Future | 0.27800   | 0.27800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.95   | P            | Foreign Exchange Future | 2.19100   | 2.18900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.95  | P            | Foreign Exchange Future | 4.19000   | 4.18800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 12.95  | P            | Foreign Exchange Future | 6.19000   | 6.18800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 14.95  | P            | Foreign Exchange Future | 8.19000   | 8.18800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.00   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 7.00   | P            | Foreign Exchange Future | 0.31600   | 0.31600                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 9.00   | P            | Foreign Exchange Future | 2.24100   | 2.23900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 11.00  | P            | Foreign Exchange Future | 4.24000   | 4.23800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 13.00  | P            | Foreign Exchange Future | 6.24000   | 6.23800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 15.00  | P            | Foreign Exchange Future | 8.24000   | 8.23800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.10   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 7.10   | P            | Foreign Exchange Future | 0.39600   | 0.39600                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 9.10   | P            | Foreign Exchange Future | 2.34100   | 2.33900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 11.10  | P            | Foreign Exchange Future | 4.34000   | 4.33800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 13.10  | P            | Foreign Exchange Future | 6.34000   | 6.33800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 15.10  | P            | Foreign Exchange Future | 8.34000   | 8.33800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.15   | P            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 7.15   | P            | Foreign Exchange Future | 0.43800   | 0.43800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 9.15   | P            | Foreign Exchange Future | 2.39100   | 2.38900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 11.15  | P            | Foreign Exchange Future | 4.39000   | 4.38800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 13.15  | P            | Foreign Exchange Future | 6.39000   | 6.38800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 15.15  | P            | Foreign Exchange Future | 8.39000   | 8.38800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.65   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.65   | P            | Foreign Exchange Future | 0.10700   | 0.10700                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.65   | P            | Foreign Exchange Future | 1.89100   | 1.88900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.65  | P            | Foreign Exchange Future | 3.89000   | 3.88800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 12.65  | P            | Foreign Exchange Future | 5.89000   | 5.88800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 14.65  | P            | Foreign Exchange Future | 7.89000   | 7.88800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.80   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.80   | P            | Foreign Exchange Future | 0.17600   | 0.17600                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.80   | P            | Foreign Exchange Future | 2.04100   | 2.03900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.80  | P            | Foreign Exchange Future | 4.04000   | 4.03800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 12.80  | P            | Foreign Exchange Future | 6.04000   | 6.03800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.25   | P            | Foreign Exchange Future | 0.02500   | 0.02400                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 7.25   | P            | Foreign Exchange Future | 0.52600   | 0.52500                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 9.25   | P            | Foreign Exchange Future | 2.49100   | 2.48900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 11.25  | P            | Foreign Exchange Future | 4.49000   | 4.48800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 13.25  | P            | Foreign Exchange Future | 6.49000   | 6.48800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 15.25  | P            | Foreign Exchange Future | 8.49000   | 8.48800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.05   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 7.05   | P            | Foreign Exchange Future | 0.35500   | 0.35500                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 9.05   | P            | Foreign Exchange Future | 2.29100   | 2.28900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 11.05  | P            | Foreign Exchange Future | 4.29000   | 4.28800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 14.80  | P            | Foreign Exchange Future | 8.04000   | 8.03800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.90   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.90   | P            | Foreign Exchange Future | 0.24200   | 0.24200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.90   | P            | Foreign Exchange Future | 2.14100   | 2.13900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.90  | P            | Foreign Exchange Future | 4.14000   | 4.13800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 12.90  | P            | Foreign Exchange Future | 6.14000   | 6.13800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 14.90  | P            | Foreign Exchange Future | 8.14000   | 8.13800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.75   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.75   | P            | Foreign Exchange Future | 0.14700   | 0.14700                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.75   | P            | Foreign Exchange Future | 1.99100   | 1.98900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.75  | P            | Foreign Exchange Future | 3.99000   | 3.98800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 12.75  | P            | Foreign Exchange Future | 5.99000   | 5.98800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 14.75  | P            | Foreign Exchange Future | 7.99000   | 7.98800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.85   | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.85   | P            | Foreign Exchange Future | 0.20800   | 0.20800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.85   | P            | Foreign Exchange Future | 2.09100   | 2.08900                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.85  | P            | Foreign Exchange Future | 4.09000   | 4.08800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 12.85  | P            | Foreign Exchange Future | 6.09000   | 6.08800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 14.85  | P            | Foreign Exchange Future | 8.09000   | 8.08800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.70   | P            | Foreign Exchange Future | 0.12500   | 0.12600                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 2.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 3.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 4.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 5.50   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 6.50   | P            | Foreign Exchange Future | 0.06400   | 0.06400                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 8.50   | P            | Foreign Exchange Future | 1.74200   | 1.74000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010 | 10.50  | P            | Foreign Exchange Future | 3.74000   | 3.73800                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 19/03/2010 | AU\$ / R On 14 June 2010      | 12.50  | P            | Foreign Exchange Future | 5.74000   | 5.73800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 14.50  | P            | Foreign Exchange Future | 7.74000   | 7.73800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 2.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 3.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 4.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 5.55   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 6.55   | P            | Foreign Exchange Future | 0.07600   | 0.07600                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 8.55   | P            | Foreign Exchange Future | 1.79200   | 1.79000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 10.55  | P            | Foreign Exchange Future | 3.79000   | 3.78800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 12.55  | P            | Foreign Exchange Future | 5.79000   | 5.78800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 14.55  | P            | Foreign Exchange Future | 7.79000   | 7.78800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 2.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 3.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 4.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 5.60   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 6.60   | P            | Foreign Exchange Future | 0.09000   | 0.09100                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 8.60   | P            | Foreign Exchange Future | 1.84200   | 1.84000                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 10.60  | P            | Foreign Exchange Future | 3.84000   | 3.83800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 12.60  | P            | Foreign Exchange Future | 5.84000   | 5.83800                         | 0             |
| 19/03/2010 | AU\$ / R On 14 June 2010      | 14.60  | P            | Foreign Exchange Future | 7.84000   | 7.83800                         | 0             |
| 19/03/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.80300   | 6.80520                         | 4,490         |
| 19/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | C            | Foreign Exchange Future | 0.21200   | 0.21400                         | 0             |
| 19/03/2010 | AU\$ / R On 13 September 2010 | 6.91   | P            | Foreign Exchange Future | 0.31600   | 0.31600                         | 0             |
| 19/03/2010 | AU\$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 6.83930   | 6.84250                         | 0             |
| 19/03/2010 | AU\$ / R On 13 December 2010  | 6.83   | C            | Foreign Exchange Future | 0.33100   | 0.33400                         | 0             |
| 19/03/2010 | AU\$ / R On 13 December 2010  | 6.83   | P            | Foreign Exchange Future | 0.32600   | 0.32600                         | 0             |
| 19/03/2010 | CAD/ R On 14 June 2010        |        |              | Foreign Exchange Future | 7.59570   | 7.51540                         | 1,370         |
| 19/03/2010 | CAD/ R On 14 June 2010        | 7.30   | C            | Foreign Exchange Future | 0.37400   | 0.31600                         | 0             |
| 19/03/2010 | CAD/ R On 14 June 2010        | 7.35   | C            | Foreign Exchange Future | 0.33800   | 0.28300                         | 0             |
| 19/03/2010 | CAD/ R On 14 June 2010        | 7.25   | C            | Foreign Exchange Future | 0.41000   | 0.35000                         | 0             |
| 19/03/2010 | CAD/ R On 14 June 2010        | 7.25   | P            | Foreign Exchange Future | 0.06400   | 0.08500                         | 0             |
| 19/03/2010 | CAD/ R On 14 June 2010        | 7.35   | P            | Foreign Exchange Future | 0.09200   | 0.11800                         | 0             |
| 19/03/2010 | CAD/ R On 14 June 2010        | 7.30   | P            | Foreign Exchange Future | 0.07800   | 0.10100                         | 0             |

| Date                        | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest     |
|-----------------------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 19/03/2010                  | CAD/ R On 13 September 2010 |        |              | Foreign Exchange Future | 8.01000   | 7.89710                         | 0                 |
| 19/03/2010                  | CAD/ R On 13 September 2010 | 7.33   | C            | Foreign Exchange Future | 0.74100   | 0.65100                         | 0                 |
| 19/03/2010                  | CAD/ R On 13 September 2010 | 7.33   | P            | Foreign Exchange Future | 0.06200   | 0.08500                         | 0                 |
| <b>Future Open Interest</b> |                             |        |              |                         |           |                                 | <b>363,581.00</b> |
| <b>Option Open Interest</b> |                             |        |              |                         |           |                                 | <b>307,663.00</b> |
| <b>Grand Total</b>          |                             |        |              |                         |           |                                 | <b>671,244.00</b> |